

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GIC's	1980 Single Family Surplus Rev	6.08	11/14/96	09/30/29	13,490,868.33	13,490,868.33	1,566,639.98				15,057,508.31	15,057,508.31		
Repo Agmt	1980 Single Family Surplus Rev	0.06	05/29/15	06/01/15	3,253.32	3,253.32	629.06				3,882.38	3,882.38		
Repo Agmt	1980 Single Family Surplus Rev	0.06	05/29/15	06/01/15	824,680.36	824,680.36		(743,500.51)			81,179.85	81,179.85		
GIC's	1980 Single Family Surplus Rev	6.08	05/19/14	09/30/29	4,405,854.24	4,405,854.24	136,275.45				4,542,129.69	4,542,129.69		
Repo Agmt	1980 Single Family Surplus Rev	0.06	05/29/15	06/01/15	136,274.78	136,274.78		(136,274.63)			0.15	0.15		
Repo Agmt	1980 Single Family Surplus Rev	0.06	05/29/15	06/01/15	94,001.37	94,001.37		(55,249.36)			38,752.01	38,752.01		
Repo Agmt	1980 Single Family Surplus Rev				302.05	302.05		(302.05)						
GIC's	1980 Single Family Surplus Rev				442.54	442.54		(442.54)						
Repo Agmt	1980 Single Family Surplus Rev				26.08	26.08		(26.08)						
Repo Agmt	1980 Single Family Surplus Rev				642.90	642.90		(642.90)						
1980 Single Family Surplus Rev Total					18,956,345.97	18,956,345.97	1,703,544.49	(936,438.07)	0.00	0.00	19,723,452.39	19,723,452.39	0.00	0.00
Repo Agmt	1987 B Single Family	0.06	05/29/15	06/01/15			0.90				0.90	0.90		
Repo Agmt	1987 B Single Family	0.06	05/29/15	06/01/15	7,203.63	7,203.63					7,203.63	7,203.63		
1987 B Single Family Total					7,203.63	7,203.63	0.90	0.00	0.00	0.00	7,204.53	7,204.53	0.00	0.00
GIC's	1995 A&B Single Family	6.08	11/14/96	09/30/29	16,187.48	16,187.48		(12,214.98)			3,972.50	3,972.50		
Repo Agmt	1995 A&B Single Family	0.06	05/29/15	06/01/15	8,386.37	8,386.37		(380.41)			8,005.96	8,005.96		
FNMA	1995 A&B Single Family	6.15	07/30/96	06/01/26	31,293.55	36,594.06			(512.43)		30,781.12	36,183.05	101.42	
GNMA	1995 A&B Single Family	6.15	11/26/96	11/20/26	151,610.87	175,213.20			(3,204.44)		148,406.43	172,658.86	650.10	
GNMA	1995 A&B Single Family	6.15	05/29/97	05/20/27	33,563.46	38,165.31			(495.69)		33,067.77	37,840.42	170.80	
1995 A&B Single Family Total					241,041.73	274,546.42	0.00	(12,595.39)	(4,212.56)	0.00	224,233.78	258,660.79	922.32	0.00
Repo Agmt	1996 A-C Single Family	0.06	05/29/15	06/01/15	14,503.54	14,503.54	1.77				14,505.31	14,505.31		
1996 A-C Single Family Total					14,503.54	14,503.54	1.77	0.00	0.00	0.00	14,505.31	14,505.31	0.00	0.00
Repo Agmt	1996 D&E Single Family	0.06	05/29/15	06/01/15	290,092.00	290,092.00					290,092.00	290,092.00		
Repo Agmt	1996 D&E Single Family	0.06	05/29/15	06/01/15	18,403.08	18,403.08	2.32				18,405.40	18,405.40		
1996 D&E Single Family Total					308,495.08	308,495.08	2.32	0.00	0.00	0.00	308,497.40	308,497.40	0.00	0.00
Repo Agmt	1997 D-F Single Family	0.06	05/29/15	06/01/15	323,197.08	323,197.08		(132,179.52)			191,017.56	191,017.56		
FNMA	1997 D-F Single Family	6.25	06/29/98	06/01/28	103,281.90	117,664.64			(1,285.12)		101,996.78	116,851.33	471.81	
FNMA	1997 D-F Single Family	6.25	11/30/98	10/01/28	61,824.77	70,428.30			(1,198.25)		60,626.52	69,443.44	213.39	
GNMA	1997 D-F Single Family	6.25	05/19/98	05/20/28	231,890.76	263,928.82			(31,521.84)		200,368.92	228,923.56	(3,483.42)	
GNMA	1997 D-F Single Family	5.45	07/24/00	06/20/30	235,866.41	263,844.92			(3,511.84)		232,354.57	262,881.37	2,548.29	
GNMA	1997 D-F Single Family	6.25	08/14/98	07/20/28	96,452.47	109,659.74			(2,268.37)		94,184.10	107,772.08	380.71	
GNMA	1997 D-F Single Family	5.45	08/28/00	08/20/30	77,509.12	85,597.26			(802.32)		76,706.80	85,726.83	931.89	
GNMA	1997 D-F Single Family	6.25	06/30/98	06/20/28	166,007.11	188,794.94			(2,102.86)		163,904.25	187,608.12	916.04	
GNMA	1997 D-F Single Family	6.25	09/18/98	08/20/28	366,047.79	419,293.17			(89,305.16)		276,742.63	316,233.92	(13,754.09)	
FNMA	1997 D-F Single Family	6.25	03/31/99	11/01/28	61,872.89	70,506.00			(1,091.86)		60,781.03	69,643.51	229.37	
GNMA	1997 D-F Single Family	6.25	11/30/98	11/20/28	211,745.59	240,998.15			(3,746.89)		207,998.70	238,048.19	796.93	
GNMA	1997 D-F Single Family	6.25	11/30/98	10/20/28	275,669.55	313,665.08			(3,724.77)		271,944.78	310,876.42	936.11	
FNMA	1997 D-F Single Family	6.25	05/27/99	04/01/29	47,497.04	54,124.77			(679.56)		46,817.48	53,650.49	205.28	
GNMA	1997 D-F Single Family	6.25	02/16/99	02/20/29	834,629.42	969,205.10			(13,144.89)		821,484.53	958,746.43	2,686.22	
GNMA	1997 D-F Single Family	6.25	03/31/99	03/20/29	444,692.91	509,369.03			(6,791.38)		437,901.53	505,215.76	2,638.11	
GNMA	1997 D-F Single Family	6.25	05/27/99	04/20/29	213,023.29	242,222.40			(5,901.32)		207,121.97	236,819.14	498.06	
GNMA	1997 D-F Single Family	5.45	06/22/99	06/20/29	123,870.08	136,921.08			(2,050.74)		121,819.34	136,133.16	1,262.82	
GNMA	1997 D-F Single Family	5.45	07/30/99	07/20/29	198,471.68	220,706.36			(2,548.92)		195,922.76	220,601.10	2,443.66	
GNMA	1997 D-F Single Family	5.45	08/26/99	08/20/29	107,229.46	118,528.19			(25,170.70)		82,058.76	91,575.91	(1,781.58)	
GNMA	1997 D-F Single Family	5.45	09/30/99	09/20/29	105,692.30	116,833.28			(1,308.01)		104,384.29	116,652.53	1,127.26	

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FNMA	1997 D-F Single Family	5.45	12/21/99	11/01/29	52,141.05	58,443.33			(1,506.69)		50,634.36	57,124.66	188.02	
GNMA	1997 D-F Single Family	5.45	10/29/99	10/20/29	297,312.78	333,775.19			(20,088.37)		277,224.41	314,031.48	344.66	
GNMA	1997 D-F Single Family	5.45	11/18/99	11/20/29	237,293.99	265,456.08			(2,932.68)		234,361.31	265,163.48	2,640.08	
GNMA	1997 D-F Single Family	5.45	12/30/99	12/20/29	568,983.17	637,613.89			(7,405.49)		561,577.68	637,104.27	6,895.87	
GNMA	1997 D-F Single Family	5.45	01/28/00	01/20/30	849,900.34	956,945.26			(10,991.03)		838,909.31	955,400.25	9,446.02	
GNMA	1997 D-F Single Family	5.45	02/22/00	01/20/30	424,719.48	472,942.11			(4,830.19)		419,889.29	472,556.00	4,444.08	
GNMA	1997 D-F Single Family	5.45	03/27/00	02/20/30	108,683.76	120,017.30			(1,967.62)		106,716.14	119,256.36	1,206.68	
FNMA	1997 D-F Single Family	5.45	02/23/00	01/01/30	50,671.88	56,818.36			(542.06)		50,129.82	56,574.99	298.69	
GNMA	1997 D-F Single Family	5.45	04/27/00	03/20/30	120,281.93	132,821.27			(1,276.63)		119,005.30	132,987.18	1,442.54	
GNMA	1997 D-F Single Family	5.45	05/30/00	05/20/30	119,567.56	132,097.09			(1,901.11)		117,666.45	131,432.30	1,236.32	
GNMA	1997 D-F Single Family	5.45	06/21/00	06/20/30	690,402.16	775,142.09			(7,658.80)		682,743.36	775,849.05	8,365.76	
FNMA	1997 D-F Single Family	5.45	05/30/00	05/01/30	83,355.82	93,449.30			(1,172.24)		82,183.58	92,730.96	453.90	
GNMA	1997 D-F Single Family	5.45	10/30/00	10/20/30	159,142.02	175,743.71			(1,966.13)		157,175.89	175,651.91	1,874.33	
FNMA	1997 D-F Single Family	5.45	07/24/00	06/01/30	99,781.26	111,847.77			(1,191.07)		98,590.19	111,232.38	575.68	
GNMA	1997 D-F Single Family	5.45	12/21/00	05/20/30	52,884.19	58,406.85			(578.38)		52,305.81	58,460.61	632.14	
FNMA	1997 D-F Single Family	5.45	10/06/00	09/01/30	154,236.50	172,943.78			(2,003.91)		152,232.59	171,811.16	871.29	
FNMA	1997 D-F Single Family	5.45	10/30/00	08/01/30	176,038.29	197,354.81			(33,263.72)		142,774.57	161,115.44	(2,975.65)	
GNMA	1997 D-F Single Family	4.49	05/12/05	05/20/35	25,845.46	27,865.02			(183.97)		25,661.49	27,607.98	(73.07)	
GNMA	1997 D-F Single Family	4.49	07/14/05	07/20/35	13,628.88	14,652.71			(98.94)		13,529.94	14,515.79	(37.98)	
GNMA	1997 D-F Single Family	4.49	05/26/05	05/20/35	27,446.50	29,761.46			(198.82)		27,247.68	29,414.08	(148.56)	
GNMA	1997 D-F Single Family	4.49	06/02/05	06/20/35	33,112.18	36,204.96			(241.13)		32,871.05	36,165.10	201.27	
GNMA	1997 D-F Single Family	4.49	06/09/05	06/20/35	40,562.12	43,675.69			(297.17)		40,264.95	43,265.25	(113.27)	
GNMA	1997 D-F Single Family	4.49	06/15/05	06/20/35	37,688.86	40,980.15			(7,040.85)		30,648.01	32,928.57	(1,010.73)	
GNMA	1997 D-F Single Family	4.49	06/23/05	06/20/35	52,019.08	56,133.17			(8,158.60)		43,860.48	47,229.68	(744.89)	
GNMA	1997 D-F Single Family	4.49	06/29/05	06/20/35	27,969.09	30,197.96			(197.90)		27,771.19	29,920.19	(79.87)	
GNMA	1997 D-F Single Family	4.49	09/08/05	09/20/35	5,090.10	5,495.80			(35.20)		5,054.90	5,447.71	(12.89)	
GNMA	1997 D-F Single Family	4.49	07/21/05	07/20/35	5,323.53	5,775.62			(37.03)		5,286.50	5,724.93	(13.66)	
GNMA	1997 D-F Single Family	4.49	08/04/05	08/20/35	4,366.50	4,772.41			(29.92)		4,336.58	4,730.26	(12.23)	
FNMA	1997 D-F Single Family	4.49	07/28/05	07/01/35	12,627.80	13,772.70			(108.77)		12,519.03	13,650.58	(13.35)	
FNMA	1997 D-F Single Family	4.49	10/20/05	09/01/35	5,411.16	5,896.07			(38.44)		5,372.72	5,852.14	(5.49)	
1997 D-F Single Family Total					8,822,959.06	9,902,490.22	0.00	(132,179.52)	(316,097.66)	0.00	8,374,681.88	9,489,355.59	35,142.55	0.00
Repo Agmt	2002A Single Family (JR Lien)	0.06	05/29/15	06/01/15	139,157.60	139,157.60		(53,783.83)			85,373.77	85,373.77		
Repo Agmt	2002A Single Family (JR Lien)	0.06	05/29/15	06/01/15	50,545.38	50,545.38		(18,609.97)			31,935.41	31,935.41		
2002A Single Family (JR Lien) Total					189,702.98	189,702.98	0.00	(72,393.80)	0.00	0.00	117,309.18	117,309.18	0.00	0.00
GIC's	2004 A/B Single Family	3.96	04/25/05	03/01/36	2,932,970.92	2,932,970.92	2,085,428.32				5,018,399.24	5,018,399.24		
Repo Agmt	2004 A/B Single Family	0.06	05/29/15	06/01/15	1,098,793.59	1,098,793.59		(200,159.59)			898,634.00	898,634.00		
GNMA	2004 A/B Single Family	4.49	07/08/04	07/20/34	351,667.46	373,363.03			(2,979.19)		348,688.27	369,422.15	(961.69)	
GNMA	2004 A/B Single Family	4.49	09/16/04	08/20/34	1,057,479.98	1,137,281.43			(9,065.86)		1,048,414.12	1,125,191.21	(3,024.36)	
GNMA	2004 A/B Single Family	4.49	09/29/04	09/20/34	377,365.49	404,805.40			(122,025.65)		255,339.84	273,334.23	(9,445.52)	
GNMA	2004 A/B Single Family	4.49	10/07/04	10/20/34	550,155.91	590,151.99			(4,995.94)		545,159.97	583,576.06	(1,579.99)	
GNMA	2004 A/B Single Family	4.49	07/15/04	07/20/34	1,047,473.70	1,129,387.83			(9,618.55)		1,037,855.15	1,116,689.87	(3,079.41)	
GNMA	2004 A/B Single Family	4.49	07/22/04	07/20/34	502,168.08	540,490.54			(4,212.37)		497,955.71	534,840.21	(1,437.96)	
GNMA	2004 A/B Single Family	4.49	07/29/04	07/20/34	645,685.70	688,374.48			(96,610.90)		549,074.80	584,145.61	(7,617.97)	
GNMA	2004 A/B Single Family	4.49	08/19/04	08/20/34	1,699,357.28	1,832,305.04			(87,264.39)		1,612,092.89	1,734,614.87	(10,425.78)	
GNMA	2004 A/B Single Family	5.00	08/19/04	08/20/34	226,407.60	249,064.75			(1,651.46)		224,756.14	248,650.22	1,236.93	
GNMA	2004 A/B Single Family	4.49	08/26/04	08/20/34	783,599.69	844,481.49			(85,969.08)		697,630.61	750,268.70	(8,243.71)	
GNMA	2004 A/B Single Family	5.00	08/26/04	08/20/34	71,395.43	78,533.27			(511.12)		70,884.31	78,415.43	393.28	
GNMA	2004 A/B Single Family	5.00	12/09/04	11/20/34	125,657.57	138,252.94			(913.73)		124,743.84	138,025.95	686.74	

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GNMA	2004 A/B Single Family	4.49	10/14/04	10/20/34	651,716.95	701,132.55			(5,217.53)		646,499.42	694,076.25	(1,838.77)	
GNMA	2004 A/B Single Family	5.00	10/21/04	10/20/34	290,364.18	319,287.32			(2,139.38)		288,224.80	318,095.00	947.06	
GNMA	2004 A/B Single Family	4.49	10/21/04	10/20/34	604,132.51	650,763.55			(4,971.14)		599,161.37	644,071.15	(1,721.26)	
GNMA	2004 A/B Single Family	5.00	10/28/04	10/20/34	85,694.47	94,194.64			(606.70)		85,087.77	93,870.27	282.33	
GNMA	2004 A/B Single Family	4.49	10/28/04	10/20/34	295,767.46	314,049.73			(2,260.90)		293,506.56	310,991.27	(797.56)	
GNMA	2004 A/B Single Family	4.49	11/04/04	11/20/34	1,093,387.11	1,179,024.95			(9,793.82)		1,083,593.29	1,166,034.00	(3,197.13)	
GNMA	2004 A/B Single Family	5.00	11/23/04	11/20/34	176,588.09	194,281.43			(1,307.65)		175,280.44	193,938.16	964.38	
GNMA	2004 A/B Single Family	4.49	11/23/04	11/20/34	661,067.69	709,166.72			(5,912.91)		655,154.78	701,361.24	(1,892.57)	
GNMA	2004 A/B Single Family	4.49	12/23/04	12/20/34	326,790.02	350,938.44			(5,764.36)		321,025.66	344,028.29	(1,145.79)	
GNMA	2004 A/B Single Family	5.00	12/29/04	12/20/34	212,474.71	233,563.35			(1,497.31)		210,977.40	232,766.71	700.67	
GNMA	2004 A/B Single Family	4.49	12/29/04	12/20/34	91,029.45	98,250.28			(669.38)		90,360.07	97,353.35	(227.55)	
GNMA	2004 A/B Single Family	4.49	01/13/05	01/20/35	70,220.76	74,570.30			(25,446.63)		44,774.13	47,445.83	(1,677.84)	
GNMA	2004 A/B Single Family	4.49	01/19/05	01/20/35	281,758.53	299,087.38			(2,254.32)		279,504.21	296,070.76	(762.30)	
GNMA	2004 A/B Single Family	4.49	02/03/05	02/20/35	463,258.42	496,878.74			(3,618.37)		459,640.05	491,971.77	(1,288.60)	
GNMA	2004 A/B Single Family	4.49	02/10/05	02/20/35	651,930.21	703,839.19			(5,162.32)		646,767.89	694,361.17	(4,315.70)	
GNMA	2004 A/B Single Family	4.49	02/17/05	02/20/35	179,667.53	190,720.74			(1,811.81)		177,855.72	188,400.79	(508.14)	
GNMA	2004 A/B Single Family	4.49	03/03/05	03/20/35	96,926.04	104,580.47			(708.67)		96,217.37	103,640.72	(231.08)	
GNMA	2004 A/B Single Family	5.00	03/10/05	03/20/35	158,815.83	174,747.48			(1,084.91)		157,730.92	174,537.97	875.40	
GNMA	2004 A/B Single Family	4.49	03/24/05	03/20/35	68,431.75	74,810.12			(986.66)		67,445.09	73,601.26	(222.20)	
GNMA	2004 A/B Single Family				80,874.01	88,983.91			(80,874.01)				(8,109.90)	
GNMA	2004 A/B Single Family	5.00	04/07/05	04/20/35	111,621.71	122,816.67			(758.48)		110,863.23	122,676.15	617.96	
GNMA	2004 A/B Single Family	5.00	04/28/05	04/20/35	178,910.15	196,865.09			(1,454.85)		177,455.30	196,371.79	961.55	
GNMA	2004 A/B Single Family	4.49	05/05/05	04/20/35	276,747.80	296,951.32			(3,177.74)		273,570.06	292,930.87	(842.71)	
GNMA	2004 A/B Single Family	5.00	05/12/05	04/20/35	88,919.61	97,851.39			(655.96)		88,263.65	97,680.33	484.90	
GNMA	2004 A/B Single Family	4.49	05/12/05	04/20/35	251,366.37	271,679.05			(8,246.97)		243,119.40	262,291.27	(1,140.81)	
GNMA	2004 A/B Single Family	5.00	06/03/05	05/20/35	108,690.35	119,595.39			(932.43)		107,757.92	119,244.02	581.06	
GNMA	2004 A/B Single Family	4.49	07/07/05	06/20/35	283,977.14	305,648.69			(103,451.59)		180,525.55	193,642.97	(8,554.13)	
GNMA	2004 A/B Single Family	5.00	05/26/05	05/20/35	104,575.44	115,064.95			(831.61)		103,743.83	114,798.36	565.02	
GNMA	2004 A/B Single Family	4.49	05/26/05	05/20/35	234,681.79	253,345.79			(1,729.08)		232,952.71	251,017.64	(599.07)	
GNMA	2004 A/B Single Family	5.00	06/02/05	05/20/35	130,312.69	143,385.67			(1,413.92)		128,898.77	142,635.58	663.83	
GNMA	2004 A/B Single Family				124,089.05	133,965.76			(124,089.05)				(9,876.71)	
GNMA	2004 A/B Single Family	5.00	06/15/05	06/20/35	245,056.18	269,672.00			(1,936.36)		243,119.82	269,058.30	1,322.66	
GNMA	2004 A/B Single Family	4.49	09/08/05	09/20/35	131,798.08	142,146.75			(1,041.31)		130,756.77	140,767.22	(338.22)	
GNMA	2004 A/B Single Family	5.00	09/22/05	09/20/35	168,037.69	184,921.19			(1,094.61)		166,943.08	184,758.49	931.91	
GNMA	2004 A/B Single Family	4.49	07/21/05	07/20/35	221,995.71	239,616.18			(1,639.52)		220,356.19	237,425.43	(551.23)	
GNMA	2004 A/B Single Family	5.00	07/21/05	07/20/35	19,139.88	21,063.69			(134.30)		19,005.58	21,034.70	105.31	
GNMA	2004 A/B Single Family	4.49	07/28/05	07/20/35	1,256,928.56	1,353,207.92			(9,957.19)		1,246,971.37	1,339,705.03	(3,545.70)	
GNMA	2004 A/B Single Family				118,346.82	127,659.83			(118,346.82)				(9,313.01)	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	49,436.57	54,406.90			(350.12)		49,086.45	54,328.42	271.64	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	172,006.69	189,281.12			(1,367.01)		170,639.68	188,841.77	927.66	
GNMA	2004 A/B Single Family	5.00	10/27/05	10/20/35	195,899.41	215,344.24			(56,840.25)		139,059.16	153,720.16	(4,783.83)	
GNMA	2004 A/B Single Family	4.49	10/27/05	09/20/35	94,481.98	101,925.48			(717.92)		93,764.06	100,965.20	(242.36)	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	60,698.52	66,804.16			(416.01)		60,282.51	66,723.14	334.99	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	145,430.56	160,057.91			(958.40)		144,472.16	159,906.22	806.71	
GNMA	2004 A/B Single Family	4.49	09/29/05	09/20/35	101,691.61	109,788.23			(775.91)		100,915.70	108,753.63	(258.69)	
GNMA	2004 A/B Single Family	5.00	11/03/05	11/20/35	76,709.09	84,432.38			(518.95)		76,190.14	84,337.48	424.05	
GNMA	2004 A/B Single Family	4.49	11/17/05	10/20/35	104,408.97	112,635.98			(734.42)		103,674.55	111,638.25	(263.31)	
GNMA	2004 A/B Single Family	5.00	11/17/05	11/20/35	399,800.98	442,818.97			(2,703.03)		397,097.95	439,740.83	(375.11)	
GNMA	2004 A/B Single Family	5.00	11/22/05	11/20/35	94,129.43	103,604.04			(605.19)		93,524.24	103,522.59	523.74	
GNMA	2004 A/B Single Family	5.00	11/29/05	11/20/35	859,738.42	962,405.88			(5,797.98)		853,940.44	959,739.51	3,131.61	

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GNMA	2004 A/B Single Family	5.00	12/22/05	12/20/35	605,214.39	666,485.61			(3,961.95)		601,252.44	664,543.58	2,019.92	
GNMA	2004 A/B Single Family	5.00	01/05/06	01/20/36	608,264.22	679,115.31			(4,117.27)		604,146.95	677,704.62	2,706.58	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	95,305.71	103,450.29			(716.33)		94,589.38	103,273.26	539.30	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	464,269.79	514,208.88			(2,961.17)		461,308.62	512,420.13	1,172.42	
GNMA	2004 A/B Single Family	4.49	01/12/06	12/20/35	69,751.79	75,756.75			(1,026.49)		68,725.30	74,505.66	(224.60)	
GNMA	2004 A/B Single Family	5.00	03/09/06	03/20/36	1,089,756.94	1,207,729.73			(8,179.15)		1,081,577.79	1,202,999.38	3,448.80	
GNMA	2004 A/B Single Family	5.00	03/02/06	03/20/36	144,820.42	159,174.97			(3,653.44)		141,166.98	155,725.06	203.53	
GNMA	2004 A/B Single Family	5.00	03/02/06	01/20/36	89,410.54	97,025.17			(1,029.54)		88,381.00	96,469.03	473.40	
GNMA	2004 A/B Single Family	5.00	01/19/06	01/20/36	417,700.33	463,469.39			(3,045.86)		414,654.47	461,771.74	1,348.21	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	750,162.21	830,384.96			(4,890.34)		745,271.87	827,957.31	2,462.69	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	107,656.54	116,853.29			(861.86)		106,794.68	116,595.92	604.49	
GNMA	2004 A/B Single Family	4.49	02/09/06	01/20/36	57,073.15	61,596.89			(385.99)		56,687.16	61,068.54	(142.36)	
GNMA	2004 A/B Single Family	5.00	02/09/06	02/20/36	564,508.84	628,719.27			(119,259.57)		445,249.27	492,240.49	(17,219.21)	
GNMA	2004 A/B Single Family	5.00	02/09/06	01/20/36	100,423.75	109,005.64			(684.06)		99,739.69	108,896.44	574.86	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	711,475.49	795,819.80			(6,329.83)		705,145.66	792,174.43	2,684.46	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	694,872.35	768,929.64			(10,452.10)		684,420.25	760,450.10	1,972.56	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	36,627.49	40,260.04			(329.24)		36,298.25	40,043.60	112.80	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	129,256.66	142,307.43			(822.06)		128,434.60	142,210.55	725.18	
GNMA	2004 A/B Single Family	4.49	03/23/06	02/20/36	105,169.47	113,508.26			(719.36)		104,450.11	112,524.86	(264.04)	
GNMA	2004 A/B Single Family	5.00	03/23/06	03/20/36	708,329.37	789,560.56			(185,230.95)		523,098.42	578,330.85	(25,998.76)	
GNMA	2004 A/B Single Family	5.00	03/30/06	03/20/36	495,784.43	549,133.78			(4,077.87)		491,706.56	546,210.78	1,154.87	
GNMA	2004 A/B Single Family	5.00	04/13/06	04/20/36	221,847.23	244,146.43			(1,881.77)		219,965.46	243,455.46	1,190.80	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	148,032.08	160,653.47			(955.43)		147,076.65	160,550.23	852.19	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	226,852.39	249,808.96			(1,535.27)		225,317.12	249,415.90	1,142.21	
GNMA	2004 A/B Single Family	5.00	04/27/06	04/20/36	357,525.00	393,357.57			(2,354.37)		355,170.63	392,190.42	1,187.22	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	569,887.16	634,827.43			(97,419.47)		472,467.69	522,376.78	(15,031.18)	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	70,227.05	76,230.06			(632.70)		69,594.35	75,987.82	390.46	
GNMA	2004 A/B Single Family	4.49	05/25/06	04/20/36	53,220.43	57,442.40			(322.36)		52,868.07	56,956.77	(133.27)	
GNMA	2004 A/B Single Family	5.00	05/25/06	05/20/36	107,106.72	116,204.35			(1,145.39)		105,961.33	115,637.45	578.49	
GNMA	2004 A/B Single Family	5.00	06/01/06	05/20/36	588,609.45	653,928.19			(4,531.62)		584,077.83	650,710.26	1,313.69	
GNMA	2004 A/B Single Family	5.00	06/08/06	06/20/36	115,351.24	126,984.92			(1,988.33)		113,362.91	125,509.56	512.97	
GNMA	2004 A/B Single Family	5.00	06/15/06	05/20/36	195,819.52	212,222.05			(1,258.63)		194,560.89	212,102.75	1,139.33	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	533,270.02	594,212.55			(3,891.51)		529,378.51	592,258.84	1,937.80	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	129,621.06	140,697.50			(987.01)		128,634.05	140,447.79	737.30	
GNMA	2004 A/B Single Family	5.00	07/06/06	07/20/36	745,312.89	831,070.01			(6,175.89)		739,137.00	826,377.97	1,483.85	
GNMA	2004 A/B Single Family	4.49	07/06/06	06/20/36	158,890.69	171,512.31			(1,114.97)		157,775.72	169,994.46	(402.88)	
GNMA	2004 A/B Single Family	5.00	07/13/06	06/20/36	72,997.39	80,362.11			(587.21)		72,410.18	80,172.79	397.89	
GNMA	2004 A/B Single Family	5.00	07/19/06	07/20/36	312,264.22	343,788.18			(1,933.06)		310,331.16	343,616.01	1,760.89	
GNMA	2004 A/B Single Family	5.00	07/19/06	06/20/36	58,790.79	63,817.22			(380.07)		58,410.72	63,777.75	340.60	
GNMA	2004 A/B Single Family	5.00	08/09/06	08/20/36	276,739.80	304,706.19			(1,714.33)		275,025.47	304,552.46	1,560.60	
GNMA	2004 A/B Single Family	5.00	08/23/06	08/20/36	441,383.63	490,002.01			(2,767.00)		438,616.63	488,727.35	1,492.34	
GNMA	2004 A/B Single Family	5.00	09/12/06	08/20/36	385,218.26	425,669.39			(2,645.93)		382,572.33	424,317.15	1,293.69	
GNMA	2004 A/B Single Family	4.49	09/20/06	08/20/36	106,989.91	115,496.20			(703.73)		106,286.18	114,524.77	(267.70)	
GNMA	2004 A/B Single Family	5.00	09/20/06	08/20/36	54,060.64	58,067.29			(421.08)		53,639.56	57,961.04	314.83	
GNMA	2004 A/B Single Family	5.00	09/26/06	09/20/36	146,560.28	161,381.92			(895.47)		145,664.81	161,314.08	827.63	
GNMA	2004 A/B Single Family	5.00	10/17/06	10/20/36	188,808.12	207,902.92			(1,160.76)		187,647.36	207,805.71	1,063.55	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	519,946.55	577,871.41			(3,219.86)		516,726.69	575,920.97	1,269.42	
GNMA	2004 A/B Single Family	4.49	11/14/06	10/20/36	105,972.41	114,402.60			(854.85)		105,117.56	113,269.26	(278.49)	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	57,642.64	62,563.38			(365.76)		57,276.88	62,532.77	335.15	
GNMA	2004 A/B Single Family	5.00	11/28/06	11/20/36	212,774.35	234,307.35			(1,381.09)		211,393.26	234,119.06	1,192.80	

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GNMA	2004 A/B Single Family	5.00	12/12/06	11/20/36	89,322.02	98,357.00			(530.38)		88,791.64	98,332.70	506.08	
GNMA	2004 A/B Single Family	5.00	01/09/07	08/20/36	64,050.83	69,513.21			(398.17)		63,652.66	69,488.37	373.33	
GNMA	2004 A/B Single Family				114,571.61	125,999.24			(114,571.61)				(11,427.63)	
GNMA	2004 A/B Single Family	5.00	04/10/07	02/20/37	172,788.17	190,291.93			(1,117.63)		171,670.54	190,143.37	969.07	
GNMA	2004 A/B Single Family	4.49	07/03/07	05/20/37	174,731.74	188,532.70			(1,271.94)		173,459.80	186,821.63	(439.13)	
GNMA	2004 A/B Single Family	4.49	08/23/07	08/20/37	67,817.30	73,196.27			(449.45)		67,367.85	72,578.95	(167.87)	
FNMA	2004 A/B Single Family	4.49	08/12/04	08/01/34	70,580.83	76,904.43			(1,401.02)		69,179.81	75,363.15	(140.26)	
FNMA	2004 A/B Single Family	4.49	08/26/04	08/01/34	201,660.74	219,761.53			(1,677.08)		199,983.66	217,891.08	(193.37)	
FNMA	2004 A/B Single Family	4.49	10/28/04	10/01/34	102,305.63	111,477.10			(771.91)		101,533.72	110,614.24	(90.95)	
FNMA	2004 A/B Single Family	5.00	10/28/04	10/01/34	71,043.71	79,023.92			(507.59)		70,536.12	78,611.84	95.51	
FNMA	2004 A/B Single Family	4.49	11/10/04	10/01/34	184,075.23	200,576.11			(1,699.76)		182,375.47	198,683.08	(193.27)	
FNMA	2004 A/B Single Family	5.00	11/23/04	11/01/34	118,981.36	132,347.92			(898.90)		118,082.46	131,603.49	154.47	
FNMA	2004 A/B Single Family	4.49	02/10/05	01/01/35	127,970.85	139,441.59			(991.10)		126,979.75	138,326.82	(123.67)	
FNMA	2004 A/B Single Family	5.00	02/10/05	02/01/35	43,196.00	48,050.49			(313.33)		42,882.67	47,794.68	57.52	
FNMA	2004 A/B Single Family	5.00	03/29/05	04/01/35	47,153.35	52,453.73			(1,017.60)		46,135.75	51,421.52	(14.61)	
FNMA	2004 A/B Single Family	4.49	04/21/05	04/01/35	165,888.17	180,783.61			(96,081.93)		69,806.24	76,060.11	(8,641.57)	
FNMA	2004 A/B Single Family	5.00	06/29/05	06/01/35	101,233.85	112,617.24			(803.23)		100,430.62	111,940.87	126.86	
FNMA	2004 A/B Single Family	4.49	07/14/05	04/01/35	124,146.79	135,295.09			(1,120.80)		123,025.99	134,047.29	(127.00)	
FNMA	2004 A/B Single Family	5.00	07/14/05	07/01/35	63,611.96	70,765.54			(422.75)		63,189.21	70,431.89	89.10	
FNMA	2004 A/B Single Family	5.00	09/22/05	09/01/35	147,365.06	163,942.00			(977.50)		146,387.56	163,171.10	206.60	
FNMA	2004 A/B Single Family	4.49	10/06/05	09/01/35	113,235.12	123,351.31			(929.00)		112,306.12	122,293.86	(128.45)	
FNMA	2004 A/B Single Family	5.00	10/20/05	09/01/35	181,794.51	202,246.21			(3,256.38)		178,538.13	199,014.94	25.11	
FNMA	2004 A/B Single Family	5.00	11/17/05	10/01/35	95,493.44	106,237.63			(874.21)		94,619.23	105,469.69	106.27	
FNMA	2004 A/B Single Family	5.00	12/15/05	12/01/35	151,425.36	168,465.46			(1,611.01)		149,814.35	166,997.14	142.69	
FNMA	2004 A/B Single Family	4.49	12/29/05	12/01/35	228,496.67	249,031.92			(2,670.66)		225,826.01	246,057.00	(304.26)	
FNMA	2004 A/B Single Family	5.00	12/29/05	12/01/35	408,443.89	455,691.10			(77,510.38)		330,933.51	368,891.03	(9,289.69)	
FNMA	2004 A/B Single Family	5.00	01/12/06	12/01/35	106,897.37	117,292.93			(725.42)		106,171.95	116,742.99	175.48	
FNMA	2004 A/B Single Family	5.00	01/26/06	01/01/36	223,761.13	248,945.27			(1,541.27)		222,219.86	247,711.10	307.10	
FNMA	2004 A/B Single Family	5.00	02/09/06	01/01/36	121,874.13	135,591.64			(812.36)		121,061.77	134,949.66	170.38	
FNMA	2004 A/B Single Family	5.00	02/16/06	02/01/36	191,150.25	212,666.39			(1,291.81)		189,858.44	211,645.48	270.90	
FNMA	2004 A/B Single Family	5.00	02/23/06	02/01/36	483,161.76	539,763.63			(3,203.80)		479,957.96	536,293.02	(266.81)	
FNMA	2004 A/B Single Family	5.00	03/09/06	02/01/36	135,669.95	150,942.08			(874.95)		134,795.00	150,260.15	193.02	
FNMA	2004 A/B Single Family	5.00	03/16/06	03/01/36	267,275.40	297,363.86			(2,117.94)		265,157.46	295,580.92	335.00	
FNMA	2004 A/B Single Family	5.00	03/23/06	03/01/36	75,730.60	84,256.13			(484.15)		75,246.45	83,880.21	108.23	
FNMA	2004 A/B Single Family	5.00	03/30/06	03/01/36	143,378.93	159,520.40			(957.27)		142,421.66	158,763.37	200.24	
FNMA	2004 A/B Single Family	5.00	04/13/06	03/01/36	81,086.47	90,215.58			(513.97)		80,572.50	89,818.00	116.39	
FNMA	2004 A/B Single Family	5.00	04/20/06	04/01/36	187,436.20	208,539.94			(94,361.44)		93,074.76	103,755.49	(10,423.01)	
FNMA	2004 A/B Single Family	5.00	04/27/06	03/01/36	243,139.56	266,785.66			(7,878.10)		235,261.46	258,733.05	(174.51)	
FNMA	2004 A/B Single Family	5.00	05/05/06	04/01/36	56,644.17	63,022.08			(581.57)		56,062.60	62,504.15	63.64	
FNMA	2004 A/B Single Family	5.00	05/11/06	05/01/36	148,652.09	165,390.73			(941.70)		147,710.39	164,662.44	213.41	
FNMA	2004 A/B Single Family	5.00	06/27/06	06/01/36	285,827.17	318,017.85			(1,866.00)		283,961.17	316,556.14	404.29	
FNMA	2004 A/B Single Family	5.00	09/20/06	07/01/36	165,167.44	183,774.79			(1,129.17)		164,038.27	182,873.01	227.39	
FNMA	2004 A/B Single Family	5.00	10/17/06	09/01/36	74,689.57	83,105.24			(466.03)		74,223.54	82,747.24	108.03	
FNMA	2004 A/B Single Family	5.00	12/27/06	11/01/36	118,034.27	131,337.64			(2,272.29)		115,761.98	129,059.64	(5.71)	
FNMA	2004 A/B Single Family	5.00	02/13/07	02/01/37	96,956.18	107,886.70			(583.91)		96,372.27	107,445.53	142.74	
FNMA	2004 A/B Single Family	5.00	03/20/07	01/01/37	123,599.61	135,540.29			(941.92)		122,657.69	134,791.43	193.06	
FNMA	2004 A/B Single Family	5.00	05/08/07	02/01/37	61,382.70	68,302.17			(406.43)		60,976.27	67,981.82	86.08	
FNMA	2004 A/B Single Family	5.00	08/23/07	08/01/37	89,317.23	99,391.05			(518.99)		88,798.24	99,005.60	133.54	
FNMA	2004 A/B Single Family	4.49	08/23/07	08/01/37	229,896.44	250,669.48			(1,509.67)		228,386.77	248,935.48	(224.33)	
2004 A/B Single Family Total					46,770,369.98	50,798,898.45	2,085,428.32	(200,159.59)	(1,988,428.83)	0.00	46,667,209.88	50,550,524.78	(145,213.57)	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
Repo Agmt	2004 CDEF Single Family	0.06	05/29/15	06/01/15	0.02	0.02					0.02	0.02		
GIC's	2004 CDEF Single Family	3.80	12/16/04	03/01/36	1,126,226.74	1,126,226.74	1,452,970.60				2,579,197.34	2,579,197.34		
Repo Agmt	2004 CDEF Single Family	0.06	05/29/15	06/01/15	757,289.43	757,289.43		(169,469.74)			587,819.69	587,819.69		
Repo Agmt	2004 CDEF Single Family	0.06	05/29/15	06/01/15	6,625.15	6,625.15	0.87				6,626.02	6,626.02		
GNMA	2004 CDEF Single Family	4.49	08/11/05	07/20/35	12,878.48	13,831.92			(102.40)		12,776.08	13,693.30	(36.22)	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	8,385.93	9,013.58			(60.09)		8,325.84	8,930.33	(23.16)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	17,125.83	18,461.78			(123.66)		17,002.17	18,290.19	(47.93)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	9,393.86	10,114.23			(70.96)		9,322.90	10,016.84	(26.43)	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	42,304.75	45,446.88			(5,042.21)		37,262.54	39,946.65	(458.02)	
GNMA	2004 CDEF Single Family	4.49	10/06/05	09/20/35	15,345.51	16,536.06			(108.75)		15,236.76	16,384.72	(42.59)	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	9,950.53	10,688.25			(71.39)		9,879.14	10,589.33	(27.53)	
GNMA	2004 CDEF Single Family	4.49	12/08/05	12/20/35	8,973.81	9,650.87			(63.54)		8,910.27	9,562.47	(24.86)	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	13,127.32	14,268.38			(102.52)		13,024.80	14,206.76	(40.90)	
GNMA	2004 CDEF Single Family	4.49	11/10/05	11/20/35	14,136.87	15,295.24			(100.40)		14,036.47	15,164.47	(30.37)	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	16,513.20	17,795.26			(131.50)		16,381.70	17,616.65	(47.11)	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	3,341.59	3,589.41			(26.49)		3,315.10	3,553.52	(9.40)	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	10,270.32	11,152.11			(2,135.90)		8,134.42	8,829.69	(186.52)	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	14,019.68	15,294.99			(109.16)		13,910.52	15,091.01	(94.82)	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	18,450.92	19,887.77			(151.41)		18,299.51	19,683.56	(52.80)	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	8,824.93	9,492.85			(66.85)		8,758.08	9,401.31	(24.69)	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	12,661.90	13,739.53			(106.29)		12,555.61	13,550.61	(82.63)	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	13,439.79	14,441.23			(92.95)		13,346.84	14,311.43	(36.85)	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	16,161.94	17,401.68			(131.09)		16,030.85	17,224.58	(46.01)	
GNMA	2004 CDEF Single Family	4.49	01/19/06	01/20/36	9,154.87	9,849.56			(78.21)		9,076.66	9,745.08	(26.27)	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	4,339.53	4,661.37			(33.93)		4,305.60	4,615.27	(12.17)	
GNMA	2004 CDEF Single Family	4.49	02/02/06	02/20/36	27,021.04	29,077.62			(212.89)		26,808.15	28,788.15	(76.58)	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	12,766.67	13,711.41			(94.74)		12,671.93	13,581.27	(35.40)	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	13,513.30	14,515.82			(1,892.33)		11,620.97	12,457.06	(166.43)	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	23,504.41	25,313.89			(2,520.39)		20,984.02	22,552.22	(241.28)	
GNMA	2004 CDEF Single Family	4.49	05/11/06	04/20/36	13,339.24	14,481.59			(121.24)		13,218.00	14,320.32	(40.03)	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	2,920.01	3,160.50			(19.20)		2,900.81	3,137.43	(3.87)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	9,018.18	9,699.49			(2,565.00)		6,453.18	6,927.81	(206.68)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	2,701.39	2,910.18			(35.54)		2,665.85	2,866.57	(8.07)	
GNMA	2004 CDEF Single Family	4.49	03/16/06	03/20/36	9,970.43	10,793.81			(91.05)		9,879.38	10,647.61	(55.15)	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	20,362.76	21,930.73			(1,898.88)		18,463.88	19,844.24	(187.61)	
GNMA	2004 CDEF Single Family	4.49	03/30/06	03/20/36	12,063.52	12,959.14			(85.98)		11,977.54	12,839.93	(33.23)	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	9,955.55	10,541.21			(82.68)		9,872.87	10,431.55	(26.98)	
GNMA	2004 CDEF Single Family	4.49	04/13/06	03/20/36	10,046.47	10,804.94			(116.42)		9,930.05	10,657.49	(31.03)	
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	14,114.39	15,211.44			(128.94)		13,985.45	15,041.12	(41.38)	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	5,977.05	6,420.86			(67.61)		5,909.44	6,334.93	(18.32)	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	14,788.45	16,131.90			(131.15)		14,657.30	15,899.95	(100.80)	
GNMA	2004 CDEF Single Family	4.49	05/25/06	05/20/36	5,829.07	6,248.66			(1,132.33)		4,696.74	5,024.32	(92.01)	
GNMA	2004 CDEF Single Family	4.49	06/01/06	06/20/36	11,198.35	12,157.80			(73.66)		11,124.69	12,012.04	(72.10)	
GNMA	2004 CDEF Single Family	4.49	06/08/06	06/20/36	15,239.63	16,425.19			(138.47)		15,101.16	16,241.95	(44.77)	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	9,175.38	9,934.52			(60.72)		9,114.66	9,824.65	(49.15)	
GNMA	2004 CDEF Single Family	4.49	06/27/06	06/20/36	19,870.92	21,589.52			(155.85)		19,715.07	21,263.29	(170.38)	
GNMA	2004 CDEF Single Family	4.49	07/06/06	07/20/36	14,918.60	16,223.28			(491.76)		14,426.84	15,589.40	(142.12)	
GNMA	2004 CDEF Single Family	4.49	07/13/06	06/20/36	11,127.36	12,046.60			(77.40)		11,049.96	11,897.47	(71.73)	
GNMA	2004 CDEF Single Family	4.49	07/19/06	06/20/36	18,103.05	19,456.27			(1,523.02)		16,580.03	17,782.23	(151.02)	

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GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	14,548.77	15,879.92			(97.05)		14,451.72	15,685.47	(97.40)	
GNMA	2004 CDEF Single Family	4.49	08/02/06	08/20/36	8,093.05	8,752.47			(53.20)		8,039.85	8,666.21	(33.06)	
GNMA	2004 CDEF Single Family	4.49	08/09/06	08/20/36	22,751.18	24,989.27			(2,270.47)		20,480.71	22,370.40	(348.40)	
GNMA	2004 CDEF Single Family	4.49	08/16/06	07/20/36	2,299.57	2,470.66			(15.73)		2,283.84	2,448.65	(6.28)	
GNMA	2004 CDEF Single Family	4.49	08/23/06	07/20/36	2,179.98	2,357.38			(14.64)		2,165.34	2,337.20	(5.54)	
GNMA	2004 CDEF Single Family	4.49	09/12/06	08/20/36	6,114.77	6,609.25			(44.59)		6,070.18	6,548.84	(15.82)	
GNMA	2004 CDEF Single Family	4.49	09/26/06	09/20/36	2,838.94	3,058.98			(18.19)		2,820.75	3,033.71	(7.08)	
GNMA	2004 CDEF Single Family	4.49	10/17/06	10/20/36	10,249.82	11,125.56			(141.55)		10,108.27	10,922.64	(61.37)	
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	7,710.16	8,336.41			(49.83)		7,660.33	8,256.00	(30.58)	
GNMA	2004 CDEF Single Family				2,444.08	2,641.98			(2,444.08)				(197.90)	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	2,473.14	2,666.05			(16.25)		2,456.89	2,643.56	(6.24)	
GNMA	2004 CDEF Single Family	4.49	02/13/07	01/20/37	3,902.20	4,200.91			(25.19)		3,877.01	4,170.38	(5.34)	
GNMA	2004 CDEF Single Family	4.49	02/20/07	02/20/37	4,346.30	4,683.95			(27.79)		4,318.51	4,645.32	(10.84)	
GNMA	2004 CDEF Single Family	4.49	03/20/07	01/20/37	1,188.34	1,280.67			(7.51)		1,180.83	1,270.19	(2.97)	
GNMA	2004 CDEF Single Family	4.49	04/24/07	03/20/37	5,265.58	5,674.97			(47.69)		5,217.89	5,613.09	(14.19)	
GNMA	2004 CDEF Single Family	4.49	04/10/07	02/20/37	2,490.91	2,684.59			(15.52)		2,475.39	2,662.88	(6.19)	
GNMA	2004 CDEF Single Family	4.49	05/22/07	04/20/37	2,713.84	2,886.74			(16.60)		2,697.24	2,863.04	(7.10)	
GNMA	2004 CDEF Single Family	4.49	06/05/07	05/20/37	6,223.49	6,707.72			(38.26)		6,185.23	6,654.05	(15.41)	
GNMA	2004 CDEF Single Family	4.49	07/03/07	06/20/37	2,282.52	2,459.75			(13.79)		2,268.73	2,440.36	(5.60)	
GNMA	2004 CDEF Single Family	4.49	11/21/07	09/20/37	2,172.00	2,341.63			(12.86)		2,159.14	2,323.45	(5.32)	
GNMA	2004 CDEF Single Family	4.49	09/25/07	04/20/37	1,940.46	2,107.84			(36.92)		1,903.54	2,064.00	(6.92)	
GNMA	2004 CDEF Single Family	4.49	01/30/08	01/20/38	2,214.90	2,387.56			(12.80)		2,202.10	2,369.44	(5.32)	
GNMA	2004 CDEF Single Family	4.49	03/26/08	03/20/38	5,165.48	5,569.84			(29.89)		5,135.59	5,527.30	(12.65)	
FNMA	2004 CDEF Single Family	4.49	10/20/05	10/01/35	1,317.77	1,435.75			(10.99)		1,306.78	1,423.18	(1.58)	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	3,823.39	4,166.24			(26.84)		3,796.55	4,135.52	(3.88)	
FNMA	2004 CDEF Single Family	4.49	02/09/06	02/01/36	1,598.20	1,742.07			(20.46)		1,577.74	1,719.43	(2.18)	
FNMA	2004 CDEF Single Family	4.49	02/23/06	01/01/36	2,585.82	2,818.37			(18.65)		2,567.17	2,797.52	(2.20)	
FNMA	2004 CDEF Single Family	4.49	03/16/06	03/01/36	3,279.52	3,573.89			(26.80)		3,252.72	3,543.88	(3.21)	
FNMA	2004 CDEF Single Family	4.49	04/06/06	03/01/36	2,602.07	2,834.81			(1,305.37)		1,296.70	1,412.46	(116.98)	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	5,253.13	5,724.13			(37.18)		5,215.95	5,682.27	(4.68)	
FNMA	2004 CDEF Single Family	4.49	05/11/06	04/01/36	908.33	989.90			(18.40)		889.93	969.75	(1.75)	
FNMA	2004 CDEF Single Family	4.49	06/08/06	04/01/36	2,556.45	2,786.22			(17.78)		2,538.67	2,766.28	(2.16)	
FNMA	2004 CDEF Single Family	4.49	07/13/06	06/01/36	4,971.60	5,416.24			(43.29)		4,928.31	5,367.81	(5.14)	
FNMA	2004 CDEF Single Family	4.49	07/19/06	07/01/36	5,921.62	6,451.79			(39.61)		5,882.01	6,406.12	(6.06)	
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	4,261.44	4,642.60			(2,143.51)		2,117.93	2,307.14	(191.95)	
FNMA	2004 CDEF Single Family	4.49	08/09/06	07/01/36	2,346.88	2,557.89			(17.46)		2,329.42	2,538.43	(2.00)	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	934.66	1,018.33			(6.06)		928.60	1,011.45	(0.82)	
FNMA	2004 CDEF Single Family	4.49	10/17/06	09/01/36	3,771.82	4,110.58			(1,437.62)		2,334.20	2,544.03	(128.93)	
FNMA	2004 CDEF Single Family	4.49	11/14/06	10/01/36	4,598.15	5,009.79			(32.37)		4,565.78	4,973.03	(4.39)	
FNMA	2004 CDEF Single Family	4.49	12/12/06	11/01/36	1,116.83	1,216.98			(7.66)		1,109.17	1,208.18	(1.14)	
FNMA	2004 CDEF Single Family	4.49	01/30/07	11/01/36	909.11	990.97			(8.55)		900.56	981.48	(0.94)	
FNMA	2004 CDEF Single Family	4.49	02/13/07	01/01/37	1,104.86	1,203.82			(6.97)		1,097.89	1,195.83	(1.02)	
FNMA	2004 CDEF Single Family	4.49	03/20/07	02/01/37	3,092.19	3,369.88			(19.82)		3,072.37	3,347.49	(2.57)	
FNMA	2004 CDEF Single Family	4.49	04/10/07	01/01/37	4,011.66	4,371.79			(28.65)		3,983.01	4,338.70	(4.44)	
FNMA	2004 CDEF Single Family	4.49	04/24/07	04/01/37	7,107.44	7,745.68			(44.77)		7,062.67	7,694.16	(6.75)	
FNMA	2004 CDEF Single Family	4.49	05/22/07	04/01/37	4,313.63	4,700.15			(26.63)		4,287.00	4,669.56	(3.96)	
FNMA	2004 CDEF Single Family	4.49	06/05/07	05/01/37	5,049.21	5,503.59			(38.05)		5,011.16	5,458.93	(6.61)	
FNMA	2004 CDEF Single Family	4.49	07/03/07	06/01/37	8,601.73	9,400.96			(53.27)		8,548.46	9,314.97	(32.72)	
FNMA	2004 CDEF Single Family	4.49	09/25/07	09/01/37	6,931.62	7,588.73			(41.74)		6,889.88	7,541.56	(5.43)	
FNMA	2004 CDEF Single Family	4.49	11/08/07	09/01/37	3,252.05	3,516.85			(19.72)		3,232.33	3,493.55	(3.58)	

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FNMA	2004 CDEF Single Family	4.49	11/21/07	09/01/37	2,794.95	3,027.52			(16.61)		2,778.34	3,009.17	(1.74)	
FNMA	2004 CDEF Single Family	4.49	12/11/07	11/01/37	6,159.85	6,661.57			(2,421.04)		3,738.81	4,040.80	(199.73)	
FNMA	2004 CDEF Single Family	4.49	03/26/08	02/01/38	6,546.23	7,116.61			(166.97)		6,379.26	6,933.54	(16.10)	
FNMA	2004 CDEF Single Family	6.10	06/30/94	06/01/24	69,886.65	80,973.85			(24,234.25)		45,652.40	53,159.18	(3,580.42)	
FNMA	2004 CDEF Single Family	6.90	08/17/94	08/01/24	72,258.48	82,873.02			(1,370.32)		70,888.16	81,826.93	324.23	
FNMA	2004 CDEF Single Family	6.97	08/17/94	07/01/24	130,128.85	149,241.75			(2,492.48)		127,636.37	147,329.37	580.10	
FNMA	2004 CDEF Single Family	7.06	08/17/94	07/01/24	32,906.24	33,306.96			(661.04)		32,245.20	32,594.21	(51.71)	
FNMA	2004 CDEF Single Family	6.90	05/26/95	01/01/25	47,636.20	49,681.08			(897.50)		46,738.70	48,864.91	81.33	
GNMA	2004 CDEF Single Family	6.10	06/30/94	06/20/24	391,032.45	446,393.10			(11,248.07)		379,784.38	435,937.15	792.12	
GNMA	2004 CDEF Single Family	6.90	08/17/94	08/20/24	279,715.39	305,576.34			(7,083.71)		272,631.68	297,363.97	(1,128.66)	
GNMA	2004 CDEF Single Family	6.97	08/17/94	08/20/24	195,280.68	213,114.01			(5,558.23)		189,722.45	206,788.90	(766.88)	
GNMA	2004 CDEF Single Family	7.06	08/17/94	08/20/24	43,617.28	44,917.80			(1,437.54)		42,179.74	43,305.95	(174.31)	
GNMA	2004 CDEF Single Family	6.10	01/27/95	10/20/24	81,540.57	92,750.81			(4,771.29)		76,769.28	87,962.09	(17.43)	
GNMA	2004 CDEF Single Family	6.97	02/16/95	12/20/24	178,274.02	194,367.43			(53,961.42)		124,312.60	133,897.07	(6,508.94)	
GNMA	2004 CDEF Single Family	6.90	03/30/95	02/20/25	88,287.05	96,697.33			(1,715.26)		86,571.79	94,750.67	(231.40)	
GNMA	2004 CDEF Single Family	7.10	06/29/95	05/20/25	24,126.57	24,303.91			(395.16)		23,731.41	23,890.70	(18.05)	
GNMA	2004 CDEF Single Family	7.06	08/15/95	06/20/25	24,188.12	24,365.92			(393.04)		23,795.08	23,954.57	(18.31)	
GNMA	2004 CDEF Single Family	7.10	08/15/95	08/20/25	32,531.69	32,993.30			(641.70)		31,889.99	32,293.38	(58.22)	
GNMA	2004 CDEF Single Family	4.49	02/24/05	02/20/35	1,085,302.02	1,168,466.64			(292,309.22)		792,992.80	851,973.81	(24,183.61)	
GNMA	2004 CDEF Single Family	4.49	03/17/05	03/20/35	2,116,935.04	2,273,790.34			(26,506.22)		2,090,428.82	2,240,614.03	(6,670.09)	
GNMA	2004 CDEF Single Family	4.49	03/24/05	03/20/35	820,130.61	894,606.14			(6,337.04)		813,793.57	885,860.25	(2,408.85)	
GNMA	2004 CDEF Single Family	4.49	03/29/05	02/20/35	112,676.59	121,698.64			(1,601.30)		111,075.29	119,767.13	(330.21)	
GNMA	2004 CDEF Single Family	4.49	04/07/05	04/20/35	985,686.73	1,062,344.26			(7,747.26)		977,939.47	1,051,793.54	(2,803.46)	
GNMA	2004 CDEF Single Family	4.49	04/14/05	04/20/35	680,106.80	732,482.01			(5,143.01)		674,963.79	725,423.91	(1,915.09)	
GNMA	2004 CDEF Single Family	4.49	04/21/05	04/20/35	46,427.63	50,178.30			(336.53)		46,091.10	49,724.77	(117.00)	
GNMA	2004 CDEF Single Family	4.49	04/28/05	04/20/35	758,487.11	814,299.98			(142,108.39)		616,378.72	660,347.63	(11,843.96)	
GNMA	2004 CDEF Single Family	4.49	05/05/05	05/20/35	174,617.09	185,561.43			(1,281.68)		173,335.41	183,809.55	(470.20)	
GNMA	2004 CDEF Single Family	4.49	05/12/05	05/20/35	190,485.72	205,892.69			(1,362.30)		189,123.42	204,042.13	(488.26)	
GNMA	2004 CDEF Single Family	4.49	05/19/05	05/20/35	51,928.05	56,217.36			(406.71)		51,521.34	55,674.06	(136.59)	
GNMA	2004 CDEF Single Family	4.49	07/14/05	07/20/35	393,826.10	423,711.56			(2,775.90)		391,050.20	420,731.19	(204.47)	
GNMA	2004 CDEF Single Family	4.49	05/26/05	05/20/35	384,457.92	411,791.92			(110,439.70)		274,018.22	292,886.46	(8,465.76)	
GNMA	2004 CDEF Single Family	4.49	06/02/05	06/20/35	385,786.78	414,994.86			(100,249.66)		285,537.12	306,512.35	(8,232.85)	
GNMA	2004 CDEF Single Family	4.49	09/08/05	09/20/35	244,007.66	263,750.32			(1,758.50)		242,249.16	261,372.28	(619.54)	
GNMA	2004 CDEF Single Family	4.49	09/15/05	09/20/35	132,243.02	142,960.85			(1,006.70)		131,236.32	141,610.04	(344.11)	
GNMA	2004 CDEF Single Family	4.49	09/22/05	09/20/35	343,359.32	369,067.73			(2,733.69)		340,625.63	365,362.36	(971.68)	
GNMA	2004 CDEF Single Family	4.49	07/28/05	07/20/35	373,398.45	403,359.78			(3,474.83)		369,923.62	398,336.83	(1,548.12)	
GNMA	2004 CDEF Single Family	4.49	08/04/05	08/20/35	912,998.76	980,594.56			(9,069.91)		903,928.85	968,818.87	(2,705.78)	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	194,231.39	206,453.49			(1,375.46)		192,855.93	204,557.68	(520.35)	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	138,885.96	147,610.03			(1,041.53)		137,844.43	146,193.00	(375.50)	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	334,988.84	360,057.37			(111,078.69)		223,910.15	237,616.59	(11,362.09)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	687,795.57	740,324.43			(4,766.76)		683,028.81	733,655.44	(1,902.23)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	177,751.48	188,922.37			(1,266.64)		176,484.84	187,180.70	(475.03)	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	231,468.51	249,978.77			(1,720.15)		229,748.36	247,661.49	(597.13)	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	589,775.45	639,915.67			(4,547.81)		585,227.64	631,551.19	(3,816.67)	
GNMA	2004 CDEF Single Family	4.49	12/08/05	11/20/35	309,521.05	331,008.13			(2,156.40)		307,364.65	328,013.46	(838.27)	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	208,149.07	221,251.01			(1,465.89)		206,683.18	219,227.63	(557.49)	
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	320,333.27	344,441.54			(2,738.79)		317,594.48	340,781.44	(921.31)	
GNMA	2004 CDEF Single Family	4.49	11/10/05	10/20/35	666,725.82	717,646.00			(4,689.14)		662,036.68	711,114.49	(1,842.37)	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	206,348.64	219,313.92			(1,879.00)		204,469.64	216,856.65	(578.27)	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	450,969.53	485,539.11			(3,535.46)		447,434.07	480,729.49	(1,274.16)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	271,430.91	291,604.44			(1,900.80)		269,530.11	288,955.43	(748.21)	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	393,356.77	423,039.36			(2,761.56)		390,595.21	419,190.20	(1,087.60)	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	364,546.72	391,998.60			(2,915.96)		361,630.76	388,049.05	(1,033.59)	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	101,642.61	108,085.23			(747.05)		100,895.56	107,063.83	(274.35)	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	133,798.81	142,257.43			(908.70)		132,890.11	140,992.30	(356.43)	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	547,313.60	590,496.35			(3,684.75)		543,628.85	585,696.35	(1,115.25)	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	157,153.68	169,775.55			(1,083.22)		156,070.46	168,297.81	(394.52)	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	314,511.52	337,140.81			(2,241.40)		312,270.12	334,038.13	(861.28)	
GNMA	2004 CDEF Single Family	4.49	02/02/06	01/20/36	637,056.13	686,274.15			(5,204.15)		631,851.98	679,244.81	(1,825.19)	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	374,237.92	401,165.09			(5,004.37)		369,233.35	394,972.72	(1,187.80)	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	154,893.74	164,687.25			(1,040.58)		153,853.36	163,234.77	(412.10)	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	262,929.90	284,819.78			(2,124.78)		260,805.12	281,998.88	(696.12)	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	445,135.33	478,762.27	(128,690.44)				316,444.89	339,640.59	(10,431.24)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	130,186.39	140,664.95			(895.88)		129,290.51	139,439.59	(329.48)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	211,858.78	228,949.53			(1,478.97)		210,379.81	226,930.30	(540.26)	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	84,340.76	91,037.00			(569.95)		83,770.81	90,260.12	(206.93)	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	72,215.07	78,036.74			(486.99)		71,728.08	77,367.70	(182.05)	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	263,298.52	284,537.00			(4,762.28)		258,536.24	278,873.56	(901.16)	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	97,627.91	105,504.49			(649.35)		96,978.56	104,608.70	(246.44)	
GNMA	2004 CDEF Single Family	4.49	06/01/06	05/20/36	102,014.09	108,420.06			(675.92)		101,338.17	107,473.68	(270.46)	
GNMA	2004 CDEF Single Family	4.49	06/08/06	05/20/36	167,077.24	180,558.30			(1,893.15)		165,184.09	178,181.88	(483.27)	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	94,221.60	101,832.20			(626.34)		93,595.26	100,967.15	(238.71)	
GNMA	2004 CDEF Single Family	4.49	07/06/06	06/20/36	95,559.15	103,279.46			(628.18)		94,930.97	102,409.61	(241.67)	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	79,375.80	85,790.80			(544.31)		78,831.49	85,043.97	(202.52)	
GNMA	2004 CDEF Single Family	4.49	08/09/06	07/20/36	257,177.16	277,964.24			(1,687.51)		255,489.65	275,626.80	(649.93)	
GNMA	2004 CDEF Single Family	4.49	08/16/06	06/20/36	172,655.92	186,610.77			(1,240.40)		171,415.52	184,925.38	(444.99)	
GNMA	2004 CDEF Single Family	4.49	09/06/06	08/20/36	276,711.43	297,839.59			(2,168.63)		274,542.80	295,340.85	(330.11)	
GNMA	2004 CDEF Single Family	4.49	10/05/06	09/20/36	658,786.57	709,302.69			(4,435.72)		654,350.85	703,052.69	(1,814.28)	
GNMA	2004 CDEF Single Family	4.49	11/02/06	10/20/36	582,531.97	632,535.92			(4,674.99)		577,856.98	624,036.44	(3,824.49)	
GNMA	2004 CDEF Single Family				126,416.07	136,079.39			(126,416.07)				(9,663.32)	
GNMA	2004 CDEF Single Family	4.49	11/21/06	11/20/36	169,636.44	183,369.06			(1,140.37)		168,496.07	181,795.95	(432.74)	
GNMA	2004 CDEF Single Family	4.49	11/28/06	11/20/36	208,043.37	224,185.80			(1,342.81)		206,700.56	222,323.12	(519.87)	
GNMA	2004 CDEF Single Family	4.49	12/12/06	11/20/36	185,840.77	200,262.49			(1,185.79)		184,654.98	198,613.52	(463.18)	
GNMA	2004 CDEF Single Family	4.49	12/27/06	12/20/36	360,102.39	388,080.51			(2,271.69)		357,830.70	384,923.89	(884.93)	
GNMA	2004 CDEF Single Family	4.49	01/09/07	12/20/36	285,271.50	307,421.48			(1,803.60)		283,467.90	304,905.20	(712.68)	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	70,423.08	75,892.33			(441.88)		69,981.20	75,274.67	(175.78)	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	58,685.45	63,251.72			(339.38)		58,346.07	62,769.14	(143.20)	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	109,712.29	118,260.00			(643.59)		109,068.70	117,347.92	(268.49)	
GNMA	2004 CDEF Single Family	4.49	03/26/08	12/20/37	286,736.65	309,015.05			(1,829.74)		284,906.91	306,484.26	(701.05)	
FNMA	2004 CDEF Single Family	4.49	04/07/05	02/01/35	121,504.46	132,420.56			(1,687.57)		119,816.89	130,547.03	(185.96)	
FNMA	2004 CDEF Single Family	4.49	05/27/05	04/01/35	69,816.31	76,089.82			(828.56)		68,987.75	75,162.89	(98.37)	
FNMA	2004 CDEF Single Family	4.49	12/08/05	11/01/35	256,189.32	279,114.76			(2,078.34)		254,110.98	276,754.64	(281.78)	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	112,762.95	122,862.21			(2,575.85)		110,187.10	120,017.32	(269.04)	
FNMA	2004 CDEF Single Family	4.49	02/02/06	01/01/36	126,640.62	137,969.34			(1,259.40)		125,381.22	136,552.53	(157.41)	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	76,902.64	83,823.72			(512.69)		76,389.95	83,253.71	(57.32)	
FNMA	2004 CDEF Single Family				66,565.92	72,523.99			(66,565.92)				(5,958.07)	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	227,112.85	247,545.39			(54,255.70)		172,857.15	188,305.14	(4,984.55)	
FNMA	2004 CDEF Single Family	4.49	11/14/06	01/01/36	156,974.43	171,053.12			(5,600.92)		151,373.51	164,895.67	(556.53)	
FNMA	2004 CDEF Single Family	4.49	01/30/07	01/01/37	59,370.15	64,682.98			(375.81)		58,994.34	64,249.53	(57.64)	
FNMA	2004 CDEF Single Family	4.49	02/13/08	01/01/38	255,429.64	275,642.92			(1,550.04)		253,879.60	273,933.19	(159.69)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	5.38	08/07/07	07/20/37	2,934.12	3,264.59			(1,774.96)		1,159.16	1,301.96	(187.67)	
GNMA	2004 CDEF Single Family	5.63	08/07/07	08/20/37	8,278.94	9,296.13			(42.68)		8,236.26	9,337.58	84.13	
GNMA	2004 CDEF Single Family	5.63	11/21/07	10/20/37	1,287.57	1,447.11			(7.47)		1,280.10	1,453.32	13.68	
GNMA	2004 CDEF Single Family	5.38	09/25/07	09/20/37	7,762.90	8,669.62			(44.35)		7,718.55	8,696.87	71.60	
GNMA	2004 CDEF Single Family	5.13	09/25/07	09/20/37	8,482.23	9,382.91			(46.64)		8,435.59	9,400.51	64.24	
GNMA	2004 CDEF Single Family	5.63	09/25/07	08/20/37	1,661.15	1,867.05			(8.56)		1,652.59	1,876.32	17.83	
GNMA	2004 CDEF Single Family	5.38	10/09/07	09/20/37	9,230.53	10,354.87			(48.61)		9,181.92	10,391.57	85.31	
GNMA	2004 CDEF Single Family	5.38	08/23/07	08/20/37	9,903.98	11,110.07			(59.25)		9,844.73	11,141.51	90.69	
GNMA	2004 CDEF Single Family	5.13	08/23/07	07/20/37	10,385.59	11,594.18			(2,482.94)		7,902.65	8,796.02	(315.22)	
GNMA	2004 CDEF Single Family	5.38	09/11/07	09/20/37	3,333.34	3,709.02			(18.16)		3,315.18	3,729.06	38.20	
GNMA	2004 CDEF Single Family	5.63	09/11/07	08/20/37	3,130.75	3,518.04			(21.43)		3,109.32	3,529.47	32.86	
GNMA	2004 CDEF Single Family	5.13	09/11/07	08/20/37	2,648.62	2,893.59			(14.71)		2,633.91	2,893.17	14.29	
GNMA	2004 CDEF Single Family	5.13	12/11/07	11/20/37	5,101.00	5,573.46			(50.80)		5,050.20	5,547.87	25.21	
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	3,877.54	4,315.15			(20.78)		3,856.76	4,338.84	44.47	
GNMA	2004 CDEF Single Family	5.13	10/25/07	10/20/37	10,997.92	12,235.96			(74.49)		10,923.43	12,217.87	56.40	
GNMA	2004 CDEF Single Family	5.38	11/08/07	10/20/37	4,065.36	4,509.21			(21.46)		4,043.90	4,540.82	53.07	
GNMA	2004 CDEF Single Family	5.13	11/08/07	10/20/37	1,939.38	2,145.76			(10.50)		1,928.88	2,149.97	14.71	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	1,316.65	1,479.87			(6.73)		1,309.92	1,487.26	14.12	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	9,565.14	10,770.16			(50.01)		9,515.13	10,825.30	105.15	
GNMA	2004 CDEF Single Family	5.38	12/11/07	11/20/37	4,622.81	5,144.45			(24.05)		4,598.76	5,173.53	53.13	
GNMA	2004 CDEF Single Family	5.38	12/20/07	11/20/37	1,484.52	1,652.08			(7.95)		1,476.57	1,661.17	17.04	
GNMA	2004 CDEF Single Family	5.38	01/16/08	12/20/37	772.21	859.21			(20.36)		751.85	845.65	6.80	
GNMA	2004 CDEF Single Family	5.63	01/30/08	12/20/37	3,645.89	4,097.87			(18.71)		3,627.18	4,118.27	39.11	
GNMA	2004 CDEF Single Family	5.63	02/13/08	01/20/38	2,233.32	2,510.22			(11.66)		2,221.66	2,522.50	23.94	
GNMA	2004 CDEF Single Family				2,344.13	2,608.66			(2,344.13)				(264.53)	
GNMA	2004 CDEF Single Family	5.63	02/19/08	01/20/38	1,494.48	1,679.67			(7.81)		1,486.67	1,687.88	16.02	
GNMA	2004 CDEF Single Family	5.13	02/27/08	02/20/38	1,239.45	1,369.45			(6.54)		1,232.91	1,372.33	9.42	
GNMA	2004 CDEF Single Family	5.38	02/27/08	02/20/38	2,251.39	2,501.74			(16.56)		2,234.83	2,510.45	25.27	
GNMA	2004 CDEF Single Family	5.13	03/20/08	10/20/37	1,993.66	2,205.89			(10.77)		1,982.89	2,210.25	15.13	
GNMA	2004 CDEF Single Family	5.38	03/27/08	03/20/38	4,040.56	4,496.99			(21.01)		4,019.55	4,522.40	46.42	
FNMA	2004 CDEF Single Family	5.38	08/07/07	07/01/37	9,766.58	11,024.66			(71.21)		9,695.37	11,018.28	64.83	
FNMA	2004 CDEF Single Family	5.63	08/07/07	07/01/37	1,550.12	1,757.44			(10.30)		1,539.82	1,757.50	10.36	
FNMA	2004 CDEF Single Family	5.13	08/07/07	08/01/37	14,507.69	16,387.29			(2,906.14)		11,601.55	13,021.14	(460.01)	
FNMA	2004 CDEF Single Family	5.13	08/29/07	08/01/37	4,025.60	4,506.01			(23.17)		4,002.43	4,494.05	11.21	
FNMA	2004 CDEF Single Family	5.38	08/23/07	07/01/37	5,790.14	6,529.74			(33.45)		5,756.69	6,529.34	33.05	
FNMA	2004 CDEF Single Family	5.38	09/11/07	08/01/37	7,000.33	7,852.97			(46.34)		6,953.99	7,863.46	56.83	
FNMA	2004 CDEF Single Family	5.13	09/11/07	09/01/37	1,588.94	1,778.46			(9.13)		1,579.81	1,772.54	3.21	
FNMA	2004 CDEF Single Family	5.38	09/25/07	09/01/37	12,223.38	13,868.72			(802.87)		11,420.51	12,998.00	(67.85)	
FNMA	2004 CDEF Single Family	5.63	09/25/07	07/01/37	1,232.01	1,396.31			(9.78)		1,222.23	1,394.03	7.50	
FNMA	2004 CDEF Single Family	5.13	09/25/07	09/01/37	6,268.34	7,031.85			(42.08)		6,226.26	7,003.19	13.42	
FNMA	2004 CDEF Single Family	5.13	10/09/07	09/01/37	4,871.28	5,479.11			(26.66)		4,844.62	5,464.25	11.80	
FNMA	2004 CDEF Single Family	5.38	10/25/07	10/01/37	9,094.09	10,260.80			(63.56)		9,030.53	10,247.83	50.59	
FNMA	2004 CDEF Single Family	5.13	10/25/07	10/01/37	11,345.23	12,774.92			(65.72)		11,279.51	12,741.11	31.91	
FNMA	2004 CDEF Single Family	5.38	11/08/07	09/01/37	5,961.80	6,723.55			(2,364.12)		3,597.68	4,080.37	(279.06)	
FNMA	2004 CDEF Single Family	5.13	11/08/07	10/01/37	2,527.88	2,862.82			(32.68)		2,495.20	2,834.23	4.09	
FNMA	2004 CDEF Single Family	5.38	11/21/07	10/01/37	2,240.71	2,523.98			(11.81)		2,228.90	2,525.29	13.12	
FNMA	2004 CDEF Single Family	5.13	11/21/07	09/01/37	5,215.20	5,855.78			(29.50)		5,185.70	5,842.54	16.26	
FNMA	2004 CDEF Single Family	5.38	11/21/07	11/01/37	8,321.35	9,371.99			(44.60)		8,276.75	9,371.59	44.20	
FNMA	2004 CDEF Single Family	5.38	12/11/07	10/01/37	6,970.38	7,860.50			(37.60)		6,932.78	7,862.13	39.23	
FNMA	2004 CDEF Single Family	5.13	12/11/07	11/01/37	2,191.38	2,466.66			(12.19)		2,179.19	2,460.41	5.94	

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FNMA	2004 CDEF Single Family	5.38	12/11/07	11/01/37	1,738.56	1,958.32			(9.39)		1,729.17	1,958.19	9.26	
FNMA	2004 CDEF Single Family	5.13	12/11/07	12/01/37	3,663.70	4,131.58			(22.41)		3,641.29	4,119.61	10.44	
FNMA	2004 CDEF Single Family	5.13	12/20/07	11/01/37	2,460.35	2,757.03			(13.97)		2,446.38	2,750.38	7.32	
FNMA	2004 CDEF Single Family	5.38	12/20/07	10/01/37	1,418.45	1,602.51			(9.23)		1,409.22	1,601.44	8.16	
FNMA	2004 CDEF Single Family	5.63	12/28/07	10/01/37	8,095.13	9,178.59			(42.50)		8,052.63	9,188.70	52.61	
FNMA	2004 CDEF Single Family	5.13	01/16/08	12/01/37	2,610.97	2,927.06			(13.96)		2,597.01	2,920.51	7.41	
FNMA	2004 CDEF Single Family	5.13	01/30/08	12/01/37	3,277.36	3,686.65			(26.69)		3,250.67	3,668.32	8.36	
FNMA	2004 CDEF Single Family	5.38	01/30/08	11/01/37	1,284.81	1,447.18			(6.68)		1,278.13	1,447.38	6.88	
FNMA	2004 CDEF Single Family	5.38	02/19/08	12/01/37	2,080.50	2,343.29			(10.78)		2,069.72	2,343.70	11.19	
FNMA	2004 CDEF Single Family	5.13	02/19/08	01/01/38	1,973.89	2,235.36			(17.89)		1,956.00	2,222.52	5.05	
FNMA	2004 CDEF Single Family	5.13	02/27/08	02/01/38	1,389.75	1,563.71			(7.42)		1,382.33	1,559.36	3.07	
FNMA	2004 CDEF Single Family				23.62	23.95			(23.62)				(0.33)	
2004 CDEF Single Family Total					30,289,533.98	32,547,804.74	1,452,971.47	(169,469.74)	(1,486,525.05)	0.00	30,086,510.66	32,171,439.45	(173,341.97)	0.00
Repo Agmt	2005 BCD Single Family	0.06	05/29/15	06/01/15	2,739.92	2,739.92	0.19				2,740.11	2,740.11		
Repo Agmt	2005 BCD Single Family	0.06	05/29/15	06/01/15	392,099.31	392,099.31	73,334.81				465,434.12	465,434.12		
GNMA	2005 BCD Single Family	5.13	08/10/06	07/20/36	2,728.75	3,019.51			(16.28)		2,712.47	3,023.86	20.63	
GNMA	2005 BCD Single Family	5.38	08/16/06	08/20/36	3,606.10	4,009.24			(20.99)		3,585.11	4,029.43	41.18	
GNMA	2005 BCD Single Family	5.38	08/23/06	08/20/36	4,112.55	4,572.83			(23.75)		4,088.80	4,596.03	46.95	
GNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	11,408.43	12,692.67			(70.42)		11,338.01	12,681.51	59.26	
GNMA	2005 BCD Single Family	5.38	09/06/06	08/20/36	21,275.52	24,081.37			(2,757.12)		18,518.40	20,784.58	(539.67)	
GNMA	2005 BCD Single Family	5.63	09/06/06	09/20/36	4,180.52	4,685.73			(155.80)		4,024.72	4,551.34	21.41	
GNMA	2005 BCD Single Family	5.13	09/06/06	08/20/36	16,281.94	18,259.37			(106.90)		16,175.04	18,212.94	60.47	
GNMA	2005 BCD Single Family	5.38	09/12/06	09/20/36	12,827.65	14,467.71			(2,639.50)		10,188.15	11,434.98	(393.23)	
GNMA	2005 BCD Single Family	5.13	09/12/06	09/20/36	12,168.29	13,649.20			(77.18)		12,091.11	13,650.55	78.53	
GNMA	2005 BCD Single Family	5.63	09/12/06	09/20/36	2,369.37	2,660.84			(13.68)		2,355.69	2,672.39	25.23	
GNMA	2005 BCD Single Family	5.38	09/20/06	09/20/36	17,609.24	19,708.30			(111.23)		17,498.01	19,863.30	266.23	
GNMA	2005 BCD Single Family	5.13	09/20/06	09/20/36	27,159.68	30,172.84			(162.67)		26,997.01	30,152.23	142.06	
GNMA	2005 BCD Single Family	5.63	09/20/06	09/20/36	3,418.71	3,838.89			(19.72)		3,398.99	3,855.58	36.41	
GNMA	2005 BCD Single Family	5.13	09/26/06	09/20/36	12,531.40	14,057.02			(87.05)		12,444.35	14,049.86	79.89	
GNMA	2005 BCD Single Family	5.38	09/26/06	09/20/36	16,488.99	18,564.99			(197.14)		16,291.85	18,486.29	118.44	
GNMA	2005 BCD Single Family	5.38	10/05/06	10/20/36	22,797.49	25,698.23			(6,280.10)		16,517.39	18,539.47	(878.66)	
GNMA	2005 BCD Single Family	5.63	10/17/06	10/20/36	5,237.86	5,914.70			(297.11)		4,940.75	5,604.80	(12.79)	
GNMA	2005 BCD Single Family	5.13	10/05/06	10/20/36	17,073.20	18,926.04			(111.98)		16,961.22	18,902.52	88.46	
GNMA	2005 BCD Single Family	5.38	10/17/06	10/20/36	18,188.22	20,196.78			(129.63)		18,058.59	20,610.04	542.89	
GNMA	2005 BCD Single Family	5.13	10/17/06	10/20/36	15,816.71	17,710.74			(2,472.42)		13,344.29	14,842.57	(395.75)	
GNMA	2005 BCD Single Family	5.63	10/24/06	10/20/36	7,346.30	8,232.16			(45.40)		7,300.90	8,260.50	73.74	
GNMA	2005 BCD Single Family	5.38	10/24/06	10/20/36	17,625.68	19,931.55			(108.34)		17,517.34	19,990.61	167.40	
GNMA	2005 BCD Single Family	5.13	10/24/06	10/20/36	11,267.64	12,441.28			(2,655.34)		8,612.30	9,579.19	(206.75)	
GNMA	2005 BCD Single Family	5.38	11/02/06	11/20/36	15,727.73	17,771.51			(2,178.32)		13,549.41	15,208.63	(384.56)	
GNMA	2005 BCD Single Family	5.13	11/02/06	10/20/36	11,846.03	13,220.89			(2,905.01)		8,941.02	9,944.76	(371.12)	
GNMA	2005 BCD Single Family	5.63	11/14/06	11/20/36	12,531.32	14,071.26			(73.70)		12,457.62	14,147.67	150.11	
GNMA	2005 BCD Single Family	5.38	11/14/06	10/20/36	9,910.44	11,109.63			(56.76)		9,853.68	11,143.97	91.10	
GNMA	2005 BCD Single Family	5.13	11/14/06	11/20/36	20,185.15	22,475.32			(123.69)		20,061.46	22,581.99	230.36	
GNMA	2005 BCD Single Family	5.38	11/21/06	11/20/36	16,330.24	18,386.72			(106.01)		16,224.23	18,410.37	129.66	
GNMA	2005 BCD Single Family	5.63	11/21/06	11/20/36	3,015.28	3,448.47			(17.70)		2,997.58	3,458.16	27.39	
GNMA	2005 BCD Single Family	5.13	11/21/06	11/20/36	7,931.69	8,752.94			(208.64)		7,723.05	8,571.26	26.96	
GNMA	2005 BCD Single Family	5.38	11/28/06	11/20/36	10,118.59	11,341.78			(97.90)		10,020.69	11,331.69	87.81	
GNMA	2005 BCD Single Family				1,887.17	2,119.25			(1,887.17)				(232.08)	
GNMA	2005 BCD Single Family	5.38	12/12/06	12/20/36	12,207.60	13,557.12			(116.69)		12,090.91	13,729.56	289.13	

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GNMA	2005 BCD Single Family	5.63	12/12/06	12/20/36	12,421.30	14,001.49			(72.25)		12,349.05	14,079.57	150.33	
GNMA	2005 BCD Single Family	5.13	12/12/06	11/20/36	20,366.39	23,387.57			(143.63)		20,222.76	23,345.39	101.45	
GNMA	2005 BCD Single Family	5.38	12/27/06	12/20/36	27,419.91	30,917.94			(176.49)		27,243.42	30,939.02	197.57	
GNMA	2005 BCD Single Family	5.63	12/27/06	12/20/36	5,124.17	5,767.97			(39.00)		5,085.17	5,774.89	45.92	
GNMA	2005 BCD Single Family	5.13	12/27/06	12/20/36	13,151.79	14,707.84			(77.06)		13,074.73	14,692.10	61.32	
GNMA	2005 BCD Single Family	5.38	01/10/07	12/20/36	4,659.03	5,180.90			(2,380.94)		2,278.09	2,557.23	(242.73)	
GNMA	2005 BCD Single Family	5.63	01/09/07	12/20/36	2,748.77	3,081.09			(19.23)		2,729.54	3,086.76	24.90	
GNMA	2005 BCD Single Family	5.13	01/09/07	01/20/37	10,567.08	11,825.35			(63.07)		10,504.01	11,822.59	60.31	
GNMA	2005 BCD Single Family	5.38	01/16/07	12/20/36	11,049.66	12,400.65			(91.54)		10,958.12	12,396.38	87.27	
GNMA	2005 BCD Single Family	5.63	01/16/07	01/20/37	4,303.59	4,833.13			(24.02)		4,279.57	4,855.02	45.91	
GNMA	2005 BCD Single Family	5.13	01/30/07	01/20/37	15,051.51	16,857.08			(2,005.62)		13,045.89	14,512.24	(339.22)	
GNMA	2005 BCD Single Family	5.38	01/30/07	01/20/37	13,886.58	15,524.66			(121.29)		13,765.29	15,532.21	128.84	
GNMA	2005 BCD Single Family	5.63	01/30/07	01/20/37	3,469.82	3,896.99			(19.42)		3,450.40	3,914.55	36.98	
GNMA	2005 BCD Single Family	5.38	02/13/07	01/20/37	12,344.27	13,854.01			(74.79)		12,269.48	13,880.34	101.12	
GNMA	2005 BCD Single Family	5.13	02/13/07	01/20/37	7,388.85	8,169.76			(77.25)		7,311.60	8,144.82	52.31	
GNMA	2005 BCD Single Family	5.63	02/13/07	02/20/37	2,135.50	2,398.54			(11.42)		2,124.08	2,409.98	22.86	
FNMA	2005 BCD Single Family	5.38	08/09/06	08/01/36	3,395.87	3,811.20			(24.46)		3,371.41	3,805.31	18.57	
FNMA	2005 BCD Single Family	5.13	08/10/06	07/01/36	3,929.63	4,386.04			(1,825.26)		2,104.37	2,356.22	(204.56)	
FNMA	2005 BCD Single Family	5.38	08/23/06	08/01/36	3,830.45	4,299.55			(25.44)		3,805.01	4,295.98	21.87	
FNMA	2005 BCD Single Family	5.63	08/23/06	08/01/36	3,815.56	4,306.42			(1,786.69)		2,028.87	2,303.84	(215.89)	
FNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	2,029.44	2,265.17			(27.85)		2,001.59	2,241.18	3.86	
FNMA	2005 BCD Single Family	5.38	09/06/06	09/01/36	5,157.91	5,789.00			(32.24)		5,125.67	5,785.39	28.63	
FNMA	2005 BCD Single Family	5.63	09/06/06	08/01/36	1,186.19	1,338.50			(7.09)		1,179.10	1,338.89	7.48	
FNMA	2005 BCD Single Family	5.13	09/12/06	09/01/36	6,183.53	6,907.63			(93.52)		6,090.01	6,824.65	10.54	
FNMA	2005 BCD Single Family	5.38	09/12/06	09/01/36	6,265.84	7,035.57			(81.45)		6,184.39	6,981.99	27.87	
FNMA	2005 BCD Single Family	5.63	09/20/06	09/01/36	3,836.22	4,330.32			(1,617.31)		2,218.91	2,520.86	(192.15)	
FNMA	2005 BCD Single Family	5.38	09/20/06	09/01/36	6,650.04	7,464.10			(39.08)		6,610.96	7,462.19	37.17	
FNMA	2005 BCD Single Family	5.13	09/20/06	09/01/36	2,153.92	2,402.05			(13.75)		2,140.17	2,394.09	5.79	
FNMA	2005 BCD Single Family	5.38	09/26/06	09/01/36	1,970.98	2,212.11			(11.91)		1,959.07	2,211.04	10.84	
FNMA	2005 BCD Single Family	5.38	10/05/06	09/01/36	3,041.41	3,412.78			(18.20)		3,023.21	3,411.42	16.84	
FNMA	2005 BCD Single Family	5.63	10/17/06	09/01/36	1,356.65	1,531.32			(7.58)		1,349.07	1,532.42	8.68	
FNMA	2005 BCD Single Family	5.13	10/17/06	10/01/36	11,521.23	12,922.13			(2,939.94)		8,581.29	9,605.12	(377.07)	
FNMA	2005 BCD Single Family	5.38	10/17/06	10/01/36	5,471.88	6,141.51			(65.01)		5,406.87	6,104.26	27.76	
FNMA	2005 BCD Single Family	5.38	10/24/06	11/01/36	6,259.10	7,024.30			(64.27)		6,194.83	6,991.18	31.15	
FNMA	2005 BCD Single Family	5.38	11/02/06	11/01/36	6,744.96	7,571.60			(39.61)		6,705.35	7,571.04	39.05	
FNMA	2005 BCD Single Family	5.63	11/02/06	10/01/36	1,569.32	1,771.54			(13.33)		1,555.99	1,767.74	9.53	
FNMA	2005 BCD Single Family	5.13	11/02/06	10/01/36	2,989.22	3,335.51			(2,043.39)		945.83	1,058.55	(233.57)	
FNMA	2005 BCD Single Family	5.38	11/14/06	11/01/36	10,022.48	11,288.55			(76.86)		9,945.62	11,255.41	43.72	
FNMA	2005 BCD Single Family	5.63	11/14/06	11/01/36	3,504.74	3,956.42			(24.57)		3,480.17	3,953.49	21.64	
FNMA	2005 BCD Single Family	5.13	11/14/06	11/01/36	4,891.77	5,455.42			(30.14)		4,861.63	5,439.45	14.17	
FNMA	2005 BCD Single Family	5.38	11/21/06	10/01/36	8,097.84	9,099.90			(50.35)		8,047.49	9,091.31	41.76	
FNMA	2005 BCD Single Family	5.63	11/21/06	11/01/36	1,394.27	1,573.26			(7.78)		1,386.49	1,574.31	8.83	
FNMA	2005 BCD Single Family	5.13	11/21/06	11/01/36	867.84	968.24			(12.46)		855.38	957.52	1.74	
FNMA	2005 BCD Single Family	5.38	11/28/06	11/01/36	2,723.99	3,056.24			(16.34)		2,707.65	3,055.02	15.12	
FNMA	2005 BCD Single Family	5.13	11/28/06	11/01/36	2,064.69	2,304.72			(12.44)		2,052.25	2,298.72	6.44	
FNMA	2005 BCD Single Family	5.38	12/12/06	11/01/36	6,270.27	7,040.56			(36.76)		6,233.51	7,039.55	35.75	
FNMA	2005 BCD Single Family	5.63	12/12/06	11/01/36	2,500.92	2,822.16			(22.34)		2,478.58	2,814.67	14.85	
FNMA	2005 BCD Single Family	5.13	12/12/06	11/01/36	3,522.37	3,931.20			(1,981.24)		1,541.13	1,725.58	(224.38)	
FNMA	2005 BCD Single Family	5.38	12/27/06	11/01/36	3,603.34	4,044.46			(23.85)		3,579.49	4,041.16	20.55	
FNMA	2005 BCD Single Family	5.63	12/27/06	12/01/36	4,685.11	5,288.02			(39.13)		4,645.98	5,276.51	27.62	

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Single Family Investment Summary
For Period Ending May 31, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
FNMA	2005 BCD Single Family	5.13	12/27/06	10/01/36	998.75	1,113.85			(6.89)		991.86	1,109.75	2.79	
FNMA	2005 BCD Single Family	5.38	01/09/07	12/01/36	10,636.43	11,958.68			(987.85)		9,648.58	10,903.94	(66.89)	
FNMA	2005 BCD Single Family	5.63	01/09/07	12/01/36	3,788.04	4,275.06			(30.12)		3,757.92	4,268.05	23.11	
FNMA	2005 BCD Single Family	5.13	01/09/07	12/01/36	4,561.62	5,086.25			(27.07)		4,534.55	5,072.51	13.33	
FNMA	2005 BCD Single Family	5.38	01/30/07	12/01/36	15,471.28	17,348.57			(3,960.04)		11,511.24	12,983.04	(405.49)	
FNMA	2005 BCD Single Family	5.63	01/30/07	12/01/36	6,983.72	7,881.88			(3,235.53)		3,748.19	4,256.81	(389.54)	
FNMA	2005 BCD Single Family	5.13	01/30/07	01/01/37	1,116.14	1,245.70			(6.65)		1,109.49	1,242.72	3.67	
FNMA	2005 BCD Single Family	5.38	02/13/07	01/01/37	1,204.88	1,352.26			(30.44)		1,174.44	1,325.43	3.61	
FNMA	2005 BCD Single Family	5.63	02/13/07	01/01/37	2,215.21	2,500.35			(32.56)		2,182.65	2,479.18	11.39	
FNMA	2005 BCD Single Family	5.13	02/13/07	01/01/37	4,501.31	5,019.64			(27.24)		4,474.07	5,008.00	15.60	
FNMA	2005 BCD Single Family	5.38	02/20/07	01/01/37	2,967.35	3,336.39			(18.43)		2,948.92	3,334.16	16.20	
FNMA	2005 BCD Single Family	5.63	02/20/07	01/01/37	2,155.05	2,433.72			(12.14)		2,142.91	2,436.03	14.45	
FNMA	2005 BCD Single Family	6.15	05/01/96	04/01/26	104,799.60	119,521.79			(2,041.75)		102,757.85	117,807.98	327.94	
FNMA	2005 BCD Single Family	6.15	06/01/96	05/01/26	99,972.03	115,653.00			(1,577.52)		98,394.51	114,441.88	366.40	
FNMA	2005 BCD Single Family	6.15	07/01/96	06/01/26	58,505.67	68,072.90			(1,150.03)		57,355.64	67,078.98	156.11	
FNMA	2005 BCD Single Family	6.15	08/01/96	07/01/26	85,107.57	99,430.60			(3,745.50)		81,362.07	95,531.31	(153.79)	
FNMA	2005 BCD Single Family	6.15	08/01/96	08/01/26	54,623.06	62,193.42			(911.71)		53,711.35	61,481.49	199.78	
FNMA	2005 BCD Single Family	6.15	09/01/96	08/01/26	16,978.35	19,288.71			(1,311.17)		15,667.18	17,892.27	(85.27)	
FNMA	2005 BCD Single Family	6.15	10/01/96	10/01/26	76,763.57	87,334.64			(1,730.71)		75,032.86	85,842.63	238.70	
FNMA	2005 BCD Single Family	6.15	12/01/96	11/01/26	66,034.61	75,129.87			(1,231.98)		64,802.63	74,126.31	228.42	
FNMA	2005 BCD Single Family	6.15	03/01/97	01/01/27	36,506.17	41,518.83			(542.47)		35,963.70	41,119.83	143.47	
FNMA	2005 BCD Single Family	6.15	09/01/97	07/01/27	75,197.98	87,780.83			(34,555.61)		40,642.37	47,690.14	(5,535.08)	
GNMA	2005 BCD Single Family	6.15	07/01/96	07/20/26	443,967.47	508,656.59			(8,111.01)		435,856.46	502,884.03	2,338.45	
GNMA	2005 BCD Single Family	6.15	03/01/96	03/20/26	78,129.40	89,136.70			(1,251.59)		76,877.81	88,257.81	372.70	
GNMA	2005 BCD Single Family	6.15	08/01/96	07/20/26	289,975.01	333,179.04			(19,549.56)		270,425.45	309,981.15	(3,648.33)	
GNMA	2005 BCD Single Family	6.15	04/01/96	04/20/26	90,269.76	102,810.41			(1,561.58)		88,708.18	101,844.57	595.74	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	323,838.29	369,461.39			(9,289.20)		314,549.09	360,851.97	679.78	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	116,510.11	132,910.86			(3,216.38)		113,293.73	130,049.72	355.24	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	443,145.52	507,691.77			(10,767.61)		432,377.91	498,848.03	1,923.87	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	168,411.18	192,113.79			(3,413.04)		164,998.14	189,399.55	698.80	
GNMA	2005 BCD Single Family	6.15	07/01/96	06/20/26	497,507.97	566,853.07			(42,899.05)		454,608.92	517,478.97	(6,475.05)	
GNMA	2005 BCD Single Family	6.15	08/01/96	08/20/26	298,725.16	339,206.48			(8,475.46)		290,249.70	331,436.83	705.81	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	142,864.13	162,513.91			(7,738.55)		135,125.58	154,555.04	(220.32)	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	54,151.82	61,570.07			(2,523.78)		51,628.04	59,084.86	38.57	
GNMA	2005 BCD Single Family	6.15	10/01/96	10/20/26	446,874.04	508,410.08			(47,697.61)		399,176.43	454,660.00	(6,052.47)	
GNMA	2005 BCD Single Family	6.15	12/01/96	12/20/26	57,661.97	65,564.04			(24,086.96)		33,575.01	38,372.89	(3,104.19)	
GNMA	2005 BCD Single Family	6.15	01/01/97	12/20/26	335,971.54	383,891.13			(6,510.37)		329,461.17	378,626.39	1,245.63	
GNMA	2005 BCD Single Family	6.15	01/01/97	01/20/27	115,937.23	131,957.83			(8,348.54)		107,588.69	123,064.85	(544.44)	
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	141,804.02	161,443.32			(2,629.29)		139,174.73	159,449.74	635.71	
GNMA	2005 BCD Single Family	6.15	03/01/97	03/20/27	177,859.67	202,284.09			(2,878.50)		174,981.17	200,274.15	868.56	
GNMA	2005 BCD Single Family	6.15	04/01/97	04/20/27	113,089.75	128,562.71			(19,684.03)		93,405.72	106,689.93	(2,188.75)	
GNMA	2005 BCD Single Family	6.15	06/01/97	06/20/27	60,959.42	69,321.45			(908.14)		60,051.28	68,722.08	308.77	
GNMA	2005 BCD Single Family	6.15	08/01/97	07/20/27	109,873.21	125,417.26			(41,694.30)		68,178.91	78,170.55	(5,552.41)	
GNMA	2005 BCD Single Family	6.15	09/01/97	08/20/27	125,523.73	142,729.39			(16,688.54)		108,835.19	124,328.40	(1,712.45)	
GNMA	2005 BCD Single Family	6.15	02/01/98	02/20/28	68,123.98	77,464.44			(842.91)		67,281.07	76,991.73	370.20	
GNMA	2005 BCD Single Family	6.15	03/01/98	01/20/28	40,330.37	45,846.75			(1,151.81)		39,178.56	44,818.71	123.77	
GNMA	2005 BCD Single Family	6.15	04/01/98	04/20/28	30,882.46	35,106.86			(490.05)		30,392.41	34,768.31	151.50	
GNMA	2005 BCD Single Family	6.15	09/01/98	07/20/28	89,240.84	101,463.24			(1,211.34)		88,029.50	100,722.48	470.58	
GNMA	2005 BCD Single Family	6.15	11/01/98	10/20/28	147,690.11	167,920.70			(1,952.83)		145,737.28	166,754.08	786.21	
2005 BCD Single Family Total					6,850,054.46	7,749,442.89	73,335.00	0.00	(397,585.44)	0.00	6,525,804.02	7,402,625.27	(22,567.18)	0.00

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Repo Agmt	2006 ABCDE Single Family	0.06	05/29/15	06/01/15	1,874.78	1,874.78	0.11				1,874.89	1,874.89		
GIC's	2006 ABCDE Single Family	4.73	06/28/06	08/31/37	1,047,297.93	1,047,297.93	1,827,292.57				2,874,590.50	2,874,590.50		
Repo Agmt	2006 ABCDE Single Family	0.06	05/29/15	06/01/15	4,246,915.10	4,246,915.10		(2,119,536.47)			2,127,378.63	2,127,378.63		
FNMA	2006 ABCDE Single Family	6.25	04/15/97	03/01/27	109,332.63	124,533.12			(2,286.06)		107,046.57	122,606.84	359.78	
FNMA	2006 ABCDE Single Family	6.25	05/29/97	05/01/27	82,079.06	93,464.24			(2,977.60)		79,101.46	90,571.18	84.54	
FNMA	2006 ABCDE Single Family	6.25	06/26/97	05/01/27	135,734.52	154,646.38			(2,844.90)		132,889.62	152,238.33	436.85	
FNMA	2006 ABCDE Single Family	6.25	08/18/97	06/01/27	56,545.28	66,422.05			(1,339.24)		55,206.04	65,194.50	111.69	
FNMA	2006 ABCDE Single Family	6.25	09/29/97	08/01/27	27,957.53	32,656.88			(826.81)		27,130.72	31,854.97	24.90	
FNMA	2006 ABCDE Single Family	6.25	01/29/98	11/01/27	52,349.43	59,623.93			(2,364.40)		49,985.03	57,470.82	211.29	
GNMA	2006 ABCDE Single Family	6.25	03/18/97	02/20/27	874,739.69	1,017,514.73			(38,757.95)		835,981.74	980,088.30	1,331.52	
GNMA	2006 ABCDE Single Family	6.25	04/15/97	04/20/27	384,224.21	435,625.63			(6,377.22)		377,846.99	430,991.12	1,742.71	
GNMA	2006 ABCDE Single Family	6.45	04/29/97	04/20/27	163,378.92	185,863.12			(2,327.55)		161,051.37	184,434.43	898.86	
GNMA	2006 ABCDE Single Family	6.25	04/29/97	04/20/27	238,173.95	270,879.91			(9,261.40)		228,912.55	261,894.20	275.69	
GNMA	2006 ABCDE Single Family	6.25	05/15/97	05/20/27	230,249.70	262,058.59			(3,553.40)		226,696.30	259,444.79	939.60	
GNMA	2006 ABCDE Single Family	6.45	05/29/97	05/20/27	45,937.36	52,262.50			(735.07)		45,202.29	51,767.50	240.07	
GNMA	2006 ABCDE Single Family	6.25	06/17/97	06/20/27	519,661.97	598,250.46			(8,608.62)		511,053.35	592,321.08	2,679.24	
GNMA	2006 ABCDE Single Family	6.25	06/26/97	06/20/27	138,189.01	157,145.82			(1,874.09)		136,314.92	156,016.59	744.86	
GNMA	2006 ABCDE Single Family	6.45	07/15/97	05/20/27	153,771.83	174,946.20			(4,239.13)		149,532.70	171,252.32	545.25	
GNMA	2006 ABCDE Single Family	6.25	07/15/97	06/20/27	173,451.97	197,223.51			(3,561.60)		169,890.37	194,420.82	758.91	
GNMA	2006 ABCDE Single Family	6.25	07/30/97	07/20/27	211,721.56	240,970.83			(3,234.06)		208,487.50	238,607.65	870.88	
GNMA	2006 ABCDE Single Family	6.25	08/18/97	07/20/27	420,534.70	478,181.57			(56,692.06)		363,842.64	413,925.60	(7,563.91)	
GNMA	2006 ABCDE Single Family	6.25	08/28/97	08/20/27	403,787.62	458,872.25			(7,445.36)		396,342.26	455,084.09	3,657.20	
GNMA	2006 ABCDE Single Family	6.45	08/28/97	08/20/27	163,210.00	185,682.39			(2,200.38)		161,009.62	184,397.89	915.88	
GNMA	2006 ABCDE Single Family	6.25	09/29/97	09/20/27	131,239.76	149,197.23			(3,732.61)		127,507.15	145,919.14	454.52	
GNMA	2006 ABCDE Single Family	6.25	10/15/97	09/20/27	122,602.66	139,405.39			(1,709.98)		120,892.68	138,349.62	654.21	
GNMA	2006 ABCDE Single Family	6.45	10/15/97	08/20/27	47,779.34	54,359.00			(741.67)		47,037.67	53,870.81	253.48	
GNMA	2006 ABCDE Single Family	6.25	10/30/97	10/20/27	191,378.00	217,592.92			(3,686.95)		187,691.05	214,776.71	870.74	
GNMA	2006 ABCDE Single Family	6.25	11/17/97	10/20/27	152,302.75	173,186.45			(2,237.05)		150,065.70	171,745.65	796.25	
GNMA	2006 ABCDE Single Family				52,174.17	59,362.19			(52,174.17)				(7,188.02)	
GNMA	2006 ABCDE Single Family	6.25	11/25/97	11/20/27	189,952.68	215,997.03			(2,787.19)		187,165.49	214,203.37	993.53	
GNMA	2006 ABCDE Single Family	6.25	12/17/97	11/20/27	324,874.85	372,066.20			(70,284.21)		254,590.64	290,874.95	(10,907.04)	
GNMA	2006 ABCDE Single Family	6.25	01/29/98	01/20/28	529,281.88	612,971.86			(11,003.84)		518,278.04	605,654.50	3,686.48	
GNMA	2006 ABCDE Single Family	6.45	02/12/98	12/20/27	31,789.30	36,095.16			(682.08)		31,107.22	35,611.56	198.48	
GNMA	2006 ABCDE Single Family	6.45	04/16/98	02/20/28	161,248.00	183,432.81			(2,826.23)		158,421.77	181,413.84	807.26	
GNMA	2006 ABCDE Single Family	6.25	04/29/98	04/20/28	219,381.20	249,070.13			(3,901.81)		215,479.39	246,601.16	1,432.84	
GNMA	2006 ABCDE Single Family	6.25	07/06/98	05/20/28	67,505.71	76,780.03			(812.20)		66,693.51	76,345.79	377.96	
GNMA	2006 ABCDE Single Family	6.45	08/13/98	06/20/28	86,738.69	98,686.95			(1,320.97)		85,417.72	97,829.78	463.80	
GNMA	2006 ABCDE Single Family	6.25	08/27/98	07/20/28	119,336.04	135,722.08			(2,520.76)		116,815.28	133,711.46	510.14	
GNMA	2006 ABCDE Single Family	6.25	09/24/98	08/20/28	100,441.07	114,240.59			(51,304.63)		49,136.44	56,151.10	(6,784.86)	
GNMA	2006 ABCDE Single Family	6.25	10/01/98	08/20/28	48,580.88	55,242.77			(1,562.16)		47,018.72	53,808.71	128.10	
GNMA	2006 ABCDE Single Family	6.25	10/29/98	09/20/28	15,972.52	17,859.68			(4,851.19)		11,121.33	12,483.83	(524.66)	
GNMA	2006 ABCDE Single Family	6.45	12/15/98	09/20/28	58,148.60	66,155.12			(1,100.29)		57,048.31	65,334.63	279.80	
GNMA	2006 ABCDE Single Family	6.25	12/29/98	10/20/28	363,104.33	415,249.75			(4,935.75)		358,168.58	411,951.19	1,637.19	
GNMA	2006 ABCDE Single Family	6.45	01/28/99	11/20/28	29,535.38	33,607.72			(356.72)		29,178.66	33,422.99	171.99	
GNMA	2006 ABCDE Single Family	5.45	03/18/99	02/20/29	124,249.05	137,220.60			(1,657.35)		122,591.70	137,012.12	1,448.87	
GNMA	2006 ABCDE Single Family	5.45	06/24/99	05/20/29	274,989.62	303,976.26			(4,186.58)		270,803.04	302,627.81	2,838.13	
GNMA	2006 ABCDE Single Family	5.45	07/29/99	06/20/29	101,332.46	111,914.61			(1,212.58)		100,119.88	111,901.01	1,198.98	
GNMA	2006 ABCDE Single Family	5.45	10/14/99	08/20/29	89,104.46	98,387.41			(1,452.07)		87,652.39	97,941.96	1,006.62	
GNMA	2006 ABCDE Single Family	5.45	08/26/99	07/20/29	137,852.81	152,210.12			(3,261.60)		134,591.21	150,386.78	1,438.26	

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GNMA	2006 ABCDE Single Family	6.25	10/20/99	07/20/29	84,303.13	95,874.57			(930.68)		83,372.45	95,429.78	485.89	
GNMA	2006 ABCDE Single Family	6.25	11/23/99	10/20/29	36,940.27	42,018.44			(360.58)		36,579.69	41,877.16	219.30	
GNMA	2006 ABCDE Single Family	5.45	12/01/99	10/20/29	48,544.91	53,606.65			(569.51)		47,975.40	53,612.48	575.34	
GNMA	2006 ABCDE Single Family	5.45	01/27/00	12/20/29	503,152.29	562,816.12			(8,243.73)		494,908.56	557,222.54	2,650.15	
GNMA	2006 ABCDE Single Family	6.25	01/27/00	12/20/29	127,543.36	145,074.24			(1,493.11)		126,050.25	144,302.38	721.25	
FNMA	2006 ABCDE Single Family	5.45	01/28/00	07/01/29	79,793.54	89,722.21			(1,297.12)		78,496.42	88,831.23	406.14	
FNMA	2006 ABCDE Single Family	6.25	01/28/00	09/01/29	76,192.68	89,519.53			(1,002.04)		75,190.64	88,809.92	292.43	
GNMA	2006 ABCDE Single Family	5.13	08/10/06	07/20/36	131,647.00	145,557.79			(786.76)		130,860.24	145,767.45	996.42	
GNMA	2006 ABCDE Single Family	5.38	08/16/06	08/20/36	164,901.12	183,338.56			(959.96)		163,941.16	184,261.66	1,883.06	
GNMA	2006 ABCDE Single Family	5.38	08/23/06	08/20/36	188,062.05	209,111.00			(1,086.18)		186,975.87	210,171.66	2,146.84	
GNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	550,401.38	611,859.82			(3,402.69)		546,998.69	611,321.68	2,864.55	
GNMA	2006 ABCDE Single Family	5.38	09/06/06	08/20/36	972,907.05	1,101,216.33			(126,080.16)		846,826.89	950,457.44	(24,678.73)	
GNMA	2006 ABCDE Single Family	5.63	09/06/06	09/20/36	191,172.27	214,273.81			(7,124.33)		184,047.94	208,127.95	978.47	
GNMA	2006 ABCDE Single Family	5.13	09/06/06	08/20/36	785,525.82	880,206.80			(5,165.95)		780,359.87	877,968.41	2,927.56	
GNMA	2006 ABCDE Single Family	5.38	09/12/06	09/20/36	586,595.54	661,594.03			(120,702.10)		465,893.44	522,909.89	(17,982.04)	
GNMA	2006 ABCDE Single Family	5.13	09/12/06	09/20/36	587,254.69	658,725.35			(3,724.99)		583,529.70	658,790.25	3,789.89	
GNMA	2006 ABCDE Single Family	5.63	09/12/06	09/20/36	108,349.44	121,677.92			(625.23)		107,724.21	122,205.50	1,152.81	
GNMA	2006 ABCDE Single Family	5.38	09/20/06	09/20/36	805,254.21	901,240.69			(5,086.44)		800,167.77	908,328.18	12,173.93	
GNMA	2006 ABCDE Single Family	5.13	09/20/06	09/20/36	1,310,756.36	1,456,174.13			(7,850.89)		1,302,905.47	1,455,179.41	6,856.17	
GNMA	2006 ABCDE Single Family	5.63	09/20/06	09/20/36	156,334.95	175,548.67			(901.75)		155,433.20	176,311.83	1,664.91	
GNMA	2006 ABCDE Single Family	5.13	09/26/06	09/20/36	604,777.94	678,407.12			(4,200.76)		600,577.18	678,061.51	3,855.15	
GNMA	2006 ABCDE Single Family	5.38	09/26/06	09/20/36	754,026.45	848,958.41			(9,014.79)		745,011.66	845,359.30	5,415.68	
GNMA	2006 ABCDE Single Family	5.38	10/05/06	10/20/36	1,042,506.45	1,175,154.06			(287,182.60)		755,323.85	847,790.85	(40,180.61)	
GNMA	2006 ABCDE Single Family	5.63	10/17/06	10/20/36	239,520.85	270,473.17			(13,586.55)		225,934.30	256,301.90	(584.72)	
GNMA	2006 ABCDE Single Family	5.13	10/05/06	10/20/36	823,970.87	913,391.53			(5,403.91)		818,566.96	912,256.15	4,268.53	
GNMA	2006 ABCDE Single Family	5.38	10/17/06	10/20/36	831,730.44	923,578.33			(5,928.11)		825,802.33	942,475.90	24,825.68	
GNMA	2006 ABCDE Single Family	5.13	10/17/06	10/20/36	763,332.63	854,739.53			(119,321.94)		644,010.69	716,318.51	(19,099.08)	
GNMA	2006 ABCDE Single Family	5.63	10/24/06	10/20/36	335,940.70	376,448.27			(376,448.27)		333,864.34	377,744.09	3,372.18	
GNMA	2006 ABCDE Single Family	5.38	10/24/06	10/20/36	806,004.08	911,449.32			(4,954.18)		801,049.90	914,150.17	7,655.03	
GNMA	2006 ABCDE Single Family	5.13	10/24/06	10/20/36	543,787.08	600,429.77			(128,149.62)		415,637.46	462,302.25	(9,977.90)	
GNMA	2006 ABCDE Single Family	5.38	11/02/06	11/20/36	719,214.32	812,672.98			(99,612.20)		619,602.12	695,475.12	(17,585.66)	
GNMA	2006 ABCDE Single Family	5.13	11/02/06	10/20/36	571,702.73	638,054.54			(140,198.79)		431,503.94	479,944.84	(17,910.91)	
GNMA	2006 ABCDE Single Family	5.63	11/14/06	11/20/36	573,044.76	643,464.49			(3,370.25)		569,674.51	646,958.37	6,864.13	
GNMA	2006 ABCDE Single Family	5.38	11/14/06	10/20/36	453,194.93	508,032.01			(2,595.91)		450,599.02	509,602.30	4,166.20	
GNMA	2006 ABCDE Single Family	5.13	11/14/06	11/20/36	974,157.10	1,084,683.38			(5,969.40)		968,187.70	1,089,831.40	11,117.42	
GNMA	2006 ABCDE Single Family	5.38	11/21/06	11/20/36	746,767.02	840,805.80			(4,847.63)		741,919.39	841,887.36	5,929.19	
GNMA	2006 ABCDE Single Family	5.63	11/21/06	11/20/36	137,885.91	157,695.36			(809.34)		137,076.57	158,138.10	1,252.08	
GNMA	2006 ABCDE Single Family	5.13	11/21/06	11/20/36	382,791.93	422,426.76			(10,068.90)		372,723.03	413,658.20	1,300.34	
GNMA	2006 ABCDE Single Family	5.38	11/28/06	11/20/36	462,714.07	518,648.18			(4,476.73)		458,237.34	518,186.64	4,015.19	
GNMA	2006 ABCDE Single Family				86,299.87	96,911.26			(86,299.87)				(10,611.39)	
GNMA	2006 ABCDE Single Family	5.38	12/12/06	12/20/36	558,281.52	619,953.12			(5,336.71)		552,944.81	627,838.64	13,222.23	
GNMA	2006 ABCDE Single Family	5.63	12/12/06	12/20/36	568,013.35	640,274.17			(3,304.19)		564,709.16	643,844.17	6,874.19	
GNMA	2006 ABCDE Single Family	5.13	12/12/06	11/20/36	982,902.88	1,128,709.52			(6,931.36)		975,971.52	1,126,673.95	4,895.79	
GNMA	2006 ABCDE Single Family	5.38	12/27/06	12/20/36	1,253,884.94	1,413,845.70			(8,070.71)		1,245,814.23	1,414,809.80	9,034.81	
GNMA	2006 ABCDE Single Family	5.63	12/27/06	12/20/36	234,321.90	263,763.54			(1,783.63)		232,538.27	264,079.94	2,100.03	
GNMA	2006 ABCDE Single Family	5.13	12/27/06	12/20/36	634,719.96	709,816.63			(3,719.13)		631,000.83	709,056.82	2,959.32	
GNMA	2006 ABCDE Single Family	5.38	01/10/07	12/20/36	213,052.50	236,917.39			(108,877.89)		104,174.61	116,939.49	(11,100.01)	
GNMA	2006 ABCDE Single Family	5.63	01/09/07	12/20/36	125,699.94	140,895.46			(879.70)		124,820.24	141,154.51	1,138.75	
GNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	512,420.06	570,704.16			(3,086.16)		509,333.90	570,570.81	2,952.81	
GNMA	2006 ABCDE Single Family	5.38	01/16/07	12/20/36	505,289.46	567,069.00			(4,186.00)		501,103.46	566,873.91	3,990.91	

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GNMA	2006 ABCDE Single Family	5.63	01/16/07	01/20/37	196,797.93	221,014.23			(1,098.23)		195,699.70	222,015.14	2,099.14	
GNMA	2006 ABCDE Single Family	5.13	01/30/07	01/20/37	726,403.35	813,540.94			(96,793.44)		629,609.91	700,376.37	(16,371.13)	
GNMA	2006 ABCDE Single Family	5.38	01/30/07	01/20/37	635,019.35	709,926.81			(5,546.59)		629,472.76	710,271.87	5,891.65	
GNMA	2006 ABCDE Single Family	5.63	01/30/07	01/20/37	158,671.07	178,205.75			(887.93)		157,783.14	179,008.33	1,690.51	
GNMA	2006 ABCDE Single Family	5.38	02/13/07	01/20/37	564,492.38	633,529.64			(3,419.44)		561,072.94	634,733.75	4,623.55	
GNMA	2006 ABCDE Single Family	5.13	02/13/07	01/20/37	356,593.38	394,281.73			(3,728.37)		352,865.01	393,078.07	2,524.71	
GNMA	2006 ABCDE Single Family	5.63	02/13/07	02/20/37	97,652.70	109,683.27			(521.78)		97,130.92	110,206.08	1,044.59	
GNMA	2006 ABCDE Single Family	5.38	02/20/07	02/20/37	172,585.84	191,918.72			(1,006.46)		171,579.38	192,883.25	1,970.99	
GNMA	2006 ABCDE Single Family	5.13	02/20/07	02/20/37	227,461.78	251,533.27			(1,398.75)		226,063.03	251,852.11	1,717.59	
GNMA	2006 ABCDE Single Family	5.63	02/20/07	02/20/37	236,408.43	265,577.59			(1,458.32)		234,950.11	266,543.64	2,424.37	
GNMA	2006 ABCDE Single Family	5.38	03/06/07	02/20/37	388,997.32	435,327.18			(2,192.91)		386,804.41	435,061.89	1,927.62	
GNMA	2006 ABCDE Single Family	5.63	03/06/07	02/20/37	151,036.21	169,635.49			(110,372.31)		40,663.90	46,063.46	(13,199.72)	
GNMA	2006 ABCDE Single Family	5.63	03/20/07	02/20/37	68,140.98	76,537.21			(365.08)		67,775.90	76,900.91	728.78	
GNMA	2006 ABCDE Single Family	5.13	03/20/07	03/20/37	259,511.90	286,980.97			(2,017.08)		257,494.82	286,875.47	1,911.58	
GNMA	2006 ABCDE Single Family	5.38	03/20/07	03/20/37	341,265.55	380,568.31			(1,907.71)		339,357.84	381,689.56	3,028.96	
GNMA	2006 ABCDE Single Family	5.13	03/06/07	02/20/37	146,397.79	161,669.38			(61,902.22)		84,495.57	93,995.94	(5,771.22)	
GNMA	2006 ABCDE Single Family	5.13	04/24/07	04/20/37	623,825.56	694,103.54			(3,605.89)		620,219.67	693,965.09	3,467.44	
GNMA	2006 ABCDE Single Family	5.63	04/24/07	04/20/37	454,574.96	509,572.71			(2,776.84)		451,798.12	511,814.58	5,018.71	
GNMA	2006 ABCDE Single Family	5.38	04/24/07	04/20/37	271,119.29	301,517.71			(1,518.57)		269,600.72	303,103.23	3,104.09	
GNMA	2006 ABCDE Single Family	5.13	03/27/07	03/20/37	238,328.86	263,574.14			(1,358.20)		236,970.66	264,027.50	1,811.56	
GNMA	2006 ABCDE Single Family	5.63	03/27/07	02/20/37	141,699.43	159,141.57			(764.29)		140,935.14	159,892.19	1,514.91	
GNMA	2006 ABCDE Single Family				64,222.71	71,412.57			(64,222.71)				(7,189.86)	
GNMA	2006 ABCDE Single Family	5.38	04/10/07	03/20/37	434,126.42	483,273.85			(2,461.75)		431,664.67	485,287.87	4,475.77	
GNMA	2006 ABCDE Single Family	5.13	04/10/07	03/20/37	357,586.34	395,403.59			(2,046.42)		355,539.92	396,081.79	2,724.62	
GNMA	2006 ABCDE Single Family	5.13	05/08/07	04/20/37	110,654.19	122,375.93			(839.94)		109,814.25	122,353.23	817.24	
GNMA	2006 ABCDE Single Family	5.63	05/08/07	04/20/37	55,259.92	62,066.75			(290.56)		54,969.36	62,367.98	591.79	
GNMA	2006 ABCDE Single Family	5.38	05/08/07	05/20/37	256,964.59	285,755.54			(1,469.56)		255,495.03	287,224.43	2,938.45	
GNMA	2006 ABCDE Single Family	5.38	05/22/07	05/20/37	583,647.80	656,388.92			(61,902.55)		521,745.25	587,529.53	(6,956.84)	
GNMA	2006 ABCDE Single Family	5.13	05/22/07	05/20/37	448,031.95	496,008.26			(2,542.91)		445,489.04	496,370.60	2,905.25	
GNMA	2006 ABCDE Single Family	5.38	06/05/07	05/20/37	215,789.32	239,976.52			(1,218.41)		214,570.91	241,227.43	2,469.32	
GNMA	2006 ABCDE Single Family	5.63	06/05/07	05/20/37	129,211.75	145,130.86			(699.76)		128,511.99	145,812.16	1,381.06	
GNMA	2006 ABCDE Single Family	5.13	06/05/07	05/20/37	747,686.17	840,443.59			(4,664.33)		743,021.84	840,296.87	4,517.61	
GNMA	2006 ABCDE Single Family	5.13	06/19/07	06/20/37	297,198.33	328,643.26			(2,403.50)		294,794.83	328,400.76	2,161.00	
GNMA	2006 ABCDE Single Family	5.63	06/19/07	06/20/37	75,468.46	84,772.50			(393.19)		75,075.27	85,188.11	808.80	
GNMA	2006 ABCDE Single Family	5.38	08/07/07	07/20/37	134,173.24	149,286.53			(81,167.05)		53,006.19	59,537.16	(8,582.32)	
GNMA	2006 ABCDE Single Family	5.63	08/07/07	08/20/37	378,588.43	425,102.65			(1,952.25)		376,636.18	426,998.16	3,847.76	
GNMA	2006 ABCDE Single Family	5.13	08/07/07	07/20/37	461,107.17	514,163.12			(2,579.34)		458,527.83	514,043.09	2,459.31	
GNMA	2006 ABCDE Single Family	5.38	07/03/07	05/20/37	161,512.24	179,637.61			(1,078.24)		160,434.00	180,386.81	1,827.44	
GNMA	2006 ABCDE Single Family	5.13	07/03/07	06/20/37	243,801.56	266,240.77			(1,359.25)		242,442.31	266,195.43	1,313.91	
GNMA	2006 ABCDE Single Family	5.38	07/17/07	06/20/37	201,834.07	224,488.82			(1,097.92)		200,736.15	225,705.62	2,314.72	
GNMA	2006 ABCDE Single Family	5.63	11/21/07	10/20/37	58,879.07	66,175.30			(341.74)		58,537.33	66,459.06	625.50	
GNMA	2006 ABCDE Single Family	5.38	09/25/07	09/20/37	354,989.43	396,453.11			(2,027.91)		352,961.52	397,698.90	3,273.70	
GNMA	2006 ABCDE Single Family	5.13	09/25/07	09/20/37	409,361.03	452,829.67			(2,250.82)		407,110.21	453,678.76	3,099.91	
GNMA	2006 ABCDE Single Family	5.63	09/25/07	08/20/37	75,963.19	85,378.54			(390.82)		75,572.37	85,802.19	814.47	
GNMA	2006 ABCDE Single Family	5.38	10/09/07	09/20/37	422,101.51	473,517.68			(2,222.82)		419,878.69	475,195.83	3,900.97	
GNMA	2006 ABCDE Single Family	5.38	08/23/07	08/20/37	452,899.43	508,052.17			(2,709.70)		450,189.73	509,489.68	4,147.21	
GNMA	2006 ABCDE Single Family	5.13	08/23/07	07/20/37	501,216.50	559,547.87			(119,829.04)		381,387.46	424,505.69	(15,213.14)	
GNMA	2006 ABCDE Single Family	5.38	09/11/07	09/20/37	152,430.57	169,609.80			(830.12)		151,600.45	170,525.93	1,746.25	
GNMA	2006 ABCDE Single Family	5.63	09/11/07	08/20/37	143,166.62	160,876.57			(979.66)		142,186.96	161,399.26	1,502.35	
GNMA	2006 ABCDE Single Family	5.13	09/11/07	08/20/37	127,827.87	139,648.26			(709.42)		127,118.45	139,627.36	688.52	

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GNMA	2006 ABCDE Single Family	5.13	12/11/07	11/20/37	246,182.21	268,981.47			(2,451.95)		243,730.26	267,746.07	1,216.55	
GNMA	2006 ABCDE Single Family	5.38	10/25/07	10/20/37	177,316.91	197,327.74			(950.33)		176,366.58	198,410.61	2,033.20	
GNMA	2006 ABCDE Single Family	5.13	10/25/07	10/20/37	530,771.69	590,521.24			(3,595.15)		527,176.54	589,647.95	2,721.86	
GNMA	2006 ABCDE Single Family	5.38	11/08/07	10/20/37	185,904.40	206,201.94			(981.53)		184,922.87	207,646.86	2,426.45	
GNMA	2006 ABCDE Single Family	5.13	11/08/07	10/20/37	93,596.63	103,556.90			(506.46)		93,090.17	103,760.06	709.62	
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	60,207.89	67,673.21			(307.53)		59,900.36	68,010.97	645.29	
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	437,404.24	492,508.57			(2,286.89)		435,117.35	495,029.69	4,808.01	
GNMA	2006 ABCDE Single Family	5.38	12/11/07	11/20/37	211,397.26	235,250.39			(1,100.48)		210,296.78	236,580.22	2,430.31	
GNMA	2006 ABCDE Single Family	5.38	12/20/07	11/20/37	67,887.68	75,548.35			(363.25)		67,524.43	75,963.67	778.57	
GNMA	2006 ABCDE Single Family	5.38	01/16/08	12/20/37	35,313.30	39,290.80			(931.02)		34,382.28	38,670.50	310.72	
GNMA	2006 ABCDE Single Family	5.63	01/30/08	12/20/37	166,725.74	187,391.66			(855.51)		165,870.23	188,324.32	1,788.17	
GNMA	2006 ABCDE Single Family	5.63	02/13/08	01/20/38	102,129.57	114,789.97			(532.86)		101,596.71	115,351.29	1,094.18	
GNMA	2006 ABCDE Single Family				107,195.75	119,291.60			(107,195.75)				(12,095.85)	
GNMA	2006 ABCDE Single Family	5.63	02/19/08	01/20/38	68,340.41	76,809.82			(357.14)		67,983.27	77,184.82	732.14	
GNMA	2006 ABCDE Single Family	5.13	02/27/08	02/20/38	59,724.21	66,091.29			(314.52)		59,409.69	66,229.98	453.21	
GNMA	2006 ABCDE Single Family	5.38	02/27/08	02/20/38	102,795.01	114,402.16			(754.16)		102,040.85	114,800.38	1,152.38	
GNMA	2006 ABCDE Single Family	5.13	03/20/08	10/20/37	96,214.87	106,459.05			(519.49)		95,695.38	106,669.12	729.56	
GNMA	2006 ABCDE Single Family	5.38	03/27/08	03/20/38	184,770.88	205,642.67			(960.80)		183,810.08	206,804.72	2,122.85	
GNMA	2006 ABCDE Single Family	5.38	04/24/08	04/20/38	108,944.24	121,261.10			(570.71)		108,373.53	121,941.39	1,251.00	
GNMA	2006 ABCDE Single Family	5.13	04/24/08	04/20/38	183,068.27	202,590.20			(956.60)		182,111.67	203,023.69	1,390.09	
GNMA	2006 ABCDE Single Family	5.63	04/22/08	03/20/38	104,602.17	117,574.62			(718.16)		103,884.01	117,952.82	1,096.36	
GNMA	2006 ABCDE Single Family	5.13	05/07/08	04/20/38	253,666.43	280,686.61			(1,375.00)		252,291.43	281,232.28	1,920.67	
GNMA	2006 ABCDE Single Family	5.63	05/07/08	04/20/38	90,728.31	101,982.36			(453.72)		90,274.59	102,503.41	974.77	
GNMA	2006 ABCDE Single Family	5.38	05/14/08	04/20/38	184,787.05	205,669.00			(1,103.45)		183,683.60	206,672.44	2,106.89	
GNMA	2006 ABCDE Single Family	5.13	05/21/08	05/20/38	106,275.82	115,982.90			(572.59)		105,703.23	115,984.21	573.90	
GNMA	2006 ABCDE Single Family	5.13	06/11/08	05/20/38	95,319.34	105,473.58			(871.51)		94,447.83	105,285.03	682.96	
GNMA	2006 ABCDE Single Family	5.63	07/09/08	06/20/38	85,530.53	96,012.67			(417.74)		85,112.79	96,649.93	1,055.00	
GNMA	2006 ABCDE Single Family	5.38	07/09/08	03/20/38	89,736.92	99,881.70			(453.59)		89,283.33	100,460.57	1,032.46	
GNMA	2006 ABCDE Single Family	5.63	06/18/08	03/20/38	25,977.68	29,202.91			(140.98)		25,836.70	29,339.23	277.30	
GNMA	2006 ABCDE Single Family	5.63	06/25/08	05/20/38	93,277.39	104,857.49			(458.47)		92,818.92	105,404.13	1,005.11	
GNMA	2006 ABCDE Single Family	5.38	06/25/08	05/20/38	109,264.32	121,617.04			(549.89)		108,714.43	122,325.82	1,258.67	
GNMA	2006 ABCDE Single Family	5.38	07/23/08	06/20/38	186,458.24	207,546.61			(930.98)		185,527.26	208,768.03	2,152.40	
GNMA	2006 ABCDE Single Family	5.13	08/27/08	08/20/38	80,267.73	88,847.58			(411.52)		79,856.21	89,049.67	613.61	
GNMA	2006 ABCDE Single Family	5.63	08/13/08	07/20/38	68,025.08	76,462.25			(324.44)		67,700.64	76,872.93	735.12	
GNMA	2006 ABCDE Single Family	5.13	09/24/08	08/20/38	111,918.71	123,863.28			(577.56)		111,341.15	124,139.86	854.14	
GNMA	2006 ABCDE Single Family	5.38	09/24/08	09/20/38	98,038.69	109,146.10			(486.00)		97,552.69	109,791.39	1,131.29	
GNMA	2006 ABCDE Single Family				115,542.95	127,889.46			(115,542.95)				(12,346.51)	
GNMA	2006 ABCDE Single Family	5.13	11/12/08	10/20/38	133,401.22	147,653.73			(688.78)		132,712.44	147,981.63	1,016.68	
GNMA	2006 ABCDE Single Family	5.13	11/25/08	09/20/38	123,619.62	136,820.15			(659.21)		122,960.41	137,100.71	939.77	
GNMA	2006 ABCDE Single Family	5.38	11/25/08	11/20/38	256,433.43	285,456.46			(1,332.98)		255,100.45	287,108.59	2,985.11	
GNMA	2006 ABCDE Single Family	5.13	12/10/08	11/20/38	121,186.20	134,117.07			(602.58)		120,583.62	134,459.11	944.62	
GNMA	2006 ABCDE Single Family	5.38	12/17/08	11/20/38	184,467.13	205,362.04			(996.75)		183,470.38	206,485.62	2,120.33	
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	107,944.65	119,839.11			(1,242.38)		106,702.27	119,546.48	949.75	
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	115,258.43	127,952.95			(580.55)		114,677.88	128,476.31	1,103.91	
GNMA	2006 ABCDE Single Family	5.25	12/23/08	12/20/38	256,941.81	285,245.33			(1,304.30)		255,637.51	286,401.03	2,460.00	
GNMA	2006 ABCDE Single Family	5.13	12/30/08	12/20/38	75,333.16	83,382.47			(372.45)		74,960.71	83,586.17	576.15	
GNMA	2006 ABCDE Single Family	5.25	12/30/08	12/20/38	86,812.68	96,365.61			(433.42)		86,379.26	96,764.28	832.09	
FNMA	2006 ABCDE Single Family	5.38	08/09/06	08/01/36	155,290.46	174,282.41			(1,118.46)		154,172.00	174,013.17	849.22	
FNMA	2006 ABCDE Single Family	5.13	08/10/06	07/01/36	189,587.40	211,432.53			(88,061.11)		101,526.29	113,583.58	(9,787.84)	
FNMA	2006 ABCDE Single Family	5.38	08/23/06	08/01/36	175,165.88	196,614.22			(1,163.38)		174,002.50	196,450.91	1,000.07	

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FNMA	2006 ABCDE Single Family	5.63	08/23/06	08/01/36	174,483.12	196,928.35			(81,704.00)		92,779.12	105,352.14	(9,872.21)	
FNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	97,911.84	109,194.54			(1,344.46)		96,567.38	108,037.56	187.48	
FNMA	2006 ABCDE Single Family	5.38	09/06/06	09/01/36	235,865.89	264,725.19			(1,474.37)		234,391.52	264,560.09	1,309.27	
FNMA	2006 ABCDE Single Family	5.63	09/06/06	08/01/36	54,242.98	61,208.43			(324.12)		53,918.86	61,225.94	341.63	
FNMA	2006 ABCDE Single Family	5.13	09/12/06	09/01/36	298,422.50	333,370.12			(4,512.77)		293,909.73	329,365.09	507.74	
FNMA	2006 ABCDE Single Family	5.38	09/12/06	09/01/36	286,527.10	321,729.51			(3,724.80)		282,802.30	319,279.14	1,274.43	
FNMA	2006 ABCDE Single Family	5.63	09/20/06	09/01/36	175,430.58	198,021.41			(73,957.82)		101,472.76	115,276.32	(8,787.27)	
FNMA	2006 ABCDE Single Family	5.38	09/20/06	09/01/36	304,100.63	341,325.79			(1,787.19)		302,313.44	341,238.13	1,699.53	
FNMA	2006 ABCDE Single Family	5.13	09/20/06	09/01/36	103,953.04	115,925.82			(663.71)		103,289.33	115,541.54	279.43	
FNMA	2006 ABCDE Single Family	5.38	09/26/06	09/01/36	90,129.43	101,157.95			(543.95)		89,585.48	101,108.72	494.72	
FNMA	2006 ABCDE Single Family	5.38	10/05/06	09/01/36	139,080.76	156,063.22			(831.46)		138,249.30	156,000.56	768.80	
FNMA	2006 ABCDE Single Family	5.63	10/17/06	09/01/36	62,037.54	70,025.69			(346.73)		61,690.81	70,075.91	396.95	
FNMA	2006 ABCDE Single Family	5.13	10/17/06	10/01/36	556,027.79	623,636.41			(141,884.48)		414,143.31	463,553.47	(18,198.46)	
FNMA	2006 ABCDE Single Family	5.38	10/17/06	10/01/36	250,226.13	280,845.06			(2,973.20)		247,252.93	279,141.51	1,269.65	
FNMA	2006 ABCDE Single Family	5.38	10/24/06	11/01/36	286,223.02	321,214.10			(2,938.66)		283,284.36	319,699.58	1,424.14	
FNMA	2006 ABCDE Single Family	5.38	11/02/06	11/01/36	308,440.52	346,241.68			(1,811.01)		306,629.51	346,216.01	1,785.34	
FNMA	2006 ABCDE Single Family	5.63	11/02/06	10/01/36	71,765.13	81,010.96			(609.31)		71,155.82	80,836.80	435.15	
FNMA	2006 ABCDE Single Family	5.13	11/02/06	10/01/36	144,260.67	160,975.77			(98,616.04)		45,644.63	51,086.97	(11,272.76)	
FNMA	2006 ABCDE Single Family	5.38	11/14/06	11/01/36	458,317.62	516,214.02			(3,514.61)		454,803.01	514,698.60	1,999.19	
FNMA	2006 ABCDE Single Family	5.63	11/14/06	11/01/36	160,267.38	180,923.08			(1,123.63)		159,143.75	180,789.04	989.59	
FNMA	2006 ABCDE Single Family	5.13	11/14/06	11/01/36	236,082.24	263,284.52			(1,454.06)		234,628.18	262,513.72	683.26	
FNMA	2006 ABCDE Single Family	5.38	11/21/06	10/01/36	370,306.64	416,129.25			(2,302.61)		368,004.03	415,736.53	1,909.89	
FNMA	2006 ABCDE Single Family	5.63	11/21/06	11/01/36	63,760.49	71,943.69			(355.85)		63,404.64	71,991.59	403.75	
FNMA	2006 ABCDE Single Family	5.13	11/21/06	11/01/36	41,882.33	46,728.44			(601.60)		41,280.73	46,211.08	84.24	
FNMA	2006 ABCDE Single Family	5.38	11/28/06	11/01/36	124,564.39	139,759.08			(747.12)		123,817.27	139,702.80	690.84	
FNMA	2006 ABCDE Single Family	5.13	11/28/06	11/01/36	99,644.01	111,228.80			(600.12)		99,043.89	110,938.93	310.25	
FNMA	2006 ABCDE Single Family	5.38	12/12/06	11/01/36	286,732.57	321,958.08			(1,680.50)		285,052.07	321,911.42	1,633.84	
FNMA	2006 ABCDE Single Family	5.63	12/12/06	11/01/36	114,363.39	129,054.79			(1,021.56)		113,341.83	128,712.19	678.96	
FNMA	2006 ABCDE Single Family	5.13	12/12/06	11/01/36	170,431.06	189,724.05			(95,862.28)		74,568.78	83,278.44	(10,583.33)	
FNMA	2006 ABCDE Single Family	5.38	12/27/06	11/01/36	164,780.72	184,949.14			(1,090.82)		163,689.90	184,798.02	939.70	
FNMA	2006 ABCDE Single Family	5.63	12/27/06	12/01/36	214,248.35	241,816.23			(1,789.54)		212,458.81	241,289.56	1,262.87	
FNMA	2006 ABCDE Single Family	5.13	12/27/06	10/01/36	48,204.41	53,755.84			(333.13)		47,871.28	53,557.95	135.24	
FNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	486,394.02	546,858.30			(45,173.11)		441,220.91	498,625.95	(3,059.24)	
FNMA	2006 ABCDE Single Family	5.63	01/09/07	12/01/36	173,223.68	195,494.53			(1,377.34)		171,846.34	195,173.70	1,056.51	
FNMA	2006 ABCDE Single Family	5.13	01/09/07	12/01/36	220,151.29	245,468.09			(1,306.82)		218,844.47	244,804.57	643.30	
FNMA	2006 ABCDE Single Family	5.38	01/30/07	12/01/36	704,121.34	793,332.48			(180,197.78)		523,923.56	593,701.31	(19,433.39)	
FNMA	2006 ABCDE Single Family	5.63	01/30/07	12/01/36	319,359.22	360,430.39			(147,957.82)		171,401.40	194,659.40	(17,813.17)	
FNMA	2006 ABCDE Single Family	5.13	01/30/07	01/01/37	53,868.91	60,118.93			(320.61)		53,548.30	59,975.18	176.86	
FNMA	2006 ABCDE Single Family	5.38	02/13/07	01/01/37	55,100.31	61,837.56			(1,392.37)		53,707.94	60,610.31	165.12	
FNMA	2006 ABCDE Single Family	5.63	02/13/07	01/01/37	101,297.07	114,338.62			(1,488.88)		99,808.19	113,370.43	520.69	
FNMA	2006 ABCDE Single Family	5.13	02/13/07	01/01/37	217,243.02	242,253.22			(1,314.73)		215,928.29	241,691.27	752.78	
FNMA	2006 ABCDE Single Family	5.38	02/20/07	01/01/37	135,993.94	152,569.72			(848.21)		135,145.73	152,467.61	746.10	
FNMA	2006 ABCDE Single Family	5.63	02/20/07	01/01/37	98,549.46	111,291.88			(554.98)		97,994.48	111,397.13	660.23	
FNMA	2006 ABCDE Single Family	5.13	02/20/07	01/01/37	78,019.99	86,962.31			(505.29)		77,514.70	86,708.22	251.20	
FNMA	2006 ABCDE Single Family	5.38	03/06/07	02/01/37	79,954.36	89,771.55			(8,012.07)		71,942.29	81,225.76	(533.72)	
FNMA	2006 ABCDE Single Family	5.63	03/06/07	02/01/37	79,564.04	89,799.70			(431.64)		79,132.40	89,852.00	483.94	
FNMA	2006 ABCDE Single Family	5.63	03/20/07	02/01/37	53,957.30	60,906.64			(293.60)		53,663.70	60,959.93	346.89	
FNMA	2006 ABCDE Single Family	5.13	03/27/07	03/01/37	139,568.77	155,661.04			(1,081.29)		138,487.48	154,951.73	371.98	
FNMA	2006 ABCDE Single Family	5.38	04/10/07	03/01/37	318,613.46	357,522.73			(3,244.66)		315,368.80	356,303.78	2,025.71	
FNMA	2006 ABCDE Single Family	5.63	04/10/07	03/01/37	24,941.22	28,157.07			(222.44)		24,718.78	28,078.92	144.29	

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FNMA	2006 ABCDE Single Family	5.13	04/10/07	03/01/37	277,138.52	309,222.04			(1,641.18)		275,497.34	308,389.59	808.73	
FNMA	2006 ABCDE Single Family	5.38	04/24/07	04/01/37	499,101.30	559,961.12			(2,876.04)		496,225.26	562,194.36	5,109.28	
FNMA	2006 ABCDE Single Family	5.13	04/24/07	04/01/37	48,332.44	53,925.70			(280.43)		48,052.01	53,775.50	130.23	
FNMA	2006 ABCDE Single Family	5.63	04/24/07	04/01/37	103,073.19	116,340.09			(604.06)		102,469.13	116,388.76	652.73	
FNMA	2006 ABCDE Single Family	5.38	05/22/07	04/01/37	72,744.18	81,632.17			(474.81)		72,269.37	81,552.81	395.45	
FNMA	2006 ABCDE Single Family	5.38	06/05/07	05/01/37	250,406.74	281,084.38			(64,449.74)		185,957.00	209,915.20	(6,719.44)	
FNMA	2006 ABCDE Single Family	5.63	06/05/07	05/01/37	41,747.64	47,114.49			(266.71)		41,480.93	47,111.70	263.92	
FNMA	2006 ABCDE Single Family	5.13	06/05/07	04/01/37	246,192.60	274,553.89			(2,134.51)		244,058.09	273,004.67	585.29	
FNMA	2006 ABCDE Single Family	5.38	06/19/07	05/01/37	161,701.49	181,481.81			(2,302.07)		159,399.42	179,898.34	718.60	
FNMA	2006 ABCDE Single Family	5.13	07/03/07	06/01/37	37,924.53	42,275.91			(6,337.93)		31,586.60	35,319.65	(618.33)	
FNMA	2006 ABCDE Single Family	5.38	08/07/07	07/01/37	446,616.37	504,146.52			(3,256.20)		443,360.17	503,854.44	2,964.12	
FNMA	2006 ABCDE Single Family	5.63	08/07/07	07/01/37	70,885.80	80,366.08			(471.14)		70,414.66	80,368.58	473.64	
FNMA	2006 ABCDE Single Family	5.13	08/07/07	08/01/37	700,158.30	790,868.59			(140,253.04)		559,905.26	628,414.56	(22,200.99)	
FNMA	2006 ABCDE Single Family	5.13	08/29/07	08/01/37	194,280.27	217,465.16			(1,118.43)		193,161.84	216,887.76	541.03	
FNMA	2006 ABCDE Single Family	5.38	08/23/07	07/01/37	264,776.43	298,598.41			(1,529.86)		263,246.57	298,579.82	1,511.27	
FNMA	2006 ABCDE Single Family	5.38	09/11/07	08/01/37	320,119.49	359,108.68			(2,119.18)		318,000.31	359,587.81	2,598.31	
FNMA	2006 ABCDE Single Family	5.13	09/11/07	09/01/37	76,684.91	85,830.69			(441.34)		76,243.57	85,544.59	155.24	
FNMA	2006 ABCDE Single Family	5.38	09/25/07	09/01/37	558,960.45	634,202.75			(36,714.31)		522,246.14	594,385.05	(3,103.39)	
FNMA	2006 ABCDE Single Family	5.63	09/25/07	07/01/37	56,338.44	63,852.03			(447.49)		55,890.95	63,747.69	343.15	
FNMA	2006 ABCDE Single Family	5.13	09/25/07	09/01/37	302,519.46	339,364.71			(2,030.66)		300,488.80	337,981.55	647.50	
FNMA	2006 ABCDE Single Family	5.13	10/09/07	09/01/37	235,091.85	264,428.35			(1,286.23)		233,805.62	263,710.81	568.69	
FNMA	2006 ABCDE Single Family	5.38	10/25/07	10/01/37	415,863.20	469,216.07			(2,906.20)		412,957.00	468,622.80	2,312.93	
FNMA	2006 ABCDE Single Family	5.13	10/25/07	10/01/37	547,533.32	616,531.81			(3,171.67)		544,361.65	614,899.49	1,539.35	
FNMA	2006 ABCDE Single Family	5.38	11/08/07	09/01/37	272,626.54	307,460.98			(108,108.37)		164,518.17	186,590.99	(12,761.62)	
FNMA	2006 ABCDE Single Family	5.13	11/08/07	10/01/37	122,000.70	138,162.96			(1,577.03)		120,423.67	136,782.85	196.92	
FNMA	2006 ABCDE Single Family	5.38	11/21/07	10/01/37	102,464.37	115,419.10			(540.06)		101,924.31	115,478.82	599.78	
FNMA	2006 ABCDE Single Family	5.13	11/21/07	09/01/37	251,691.95	282,606.32			(1,423.77)		250,268.18	281,967.30	784.75	
FNMA	2006 ABCDE Single Family	5.38	11/21/07	11/01/37	380,527.39	428,572.01			(2,039.93)		378,487.46	428,553.21	2,021.13	
FNMA	2006 ABCDE Single Family	5.38	12/11/07	10/01/37	318,746.56	359,452.70			(1,719.73)		317,026.83	359,527.03	1,794.06	
FNMA	2006 ABCDE Single Family	5.13	12/11/07	11/01/37	105,758.46	119,043.75			(588.60)		105,169.86	118,741.95	286.80	
FNMA	2006 ABCDE Single Family	5.38	12/11/07	11/01/37	79,503.46	89,552.26			(429.57)		79,073.89	89,545.98	423.29	
FNMA	2006 ABCDE Single Family	5.13	12/11/07	12/01/37	176,811.80	199,394.54			(1,081.41)		175,730.39	198,816.91	503.78	
FNMA	2006 ABCDE Single Family	5.13	12/20/07	11/01/37	118,743.17	133,057.31			(674.46)		118,068.71	132,736.46	353.61	
FNMA	2006 ABCDE Single Family	5.38	12/20/07	10/01/37	64,864.20	73,281.58			(422.65)		64,441.55	73,232.22	373.29	
FNMA	2006 ABCDE Single Family	5.63	12/28/07	10/01/37	370,183.69	419,727.90			(1,943.21)		368,240.48	420,189.93	2,405.24	
FNMA	2006 ABCDE Single Family	5.13	01/16/08	12/01/37	126,008.96	141,263.47			(673.75)		125,335.21	140,947.11	357.39	
FNMA	2006 ABCDE Single Family	5.13	01/30/08	12/01/37	158,168.53	177,922.15			(1,287.75)		156,880.78	177,037.18	402.78	
FNMA	2006 ABCDE Single Family	5.38	01/30/08	11/01/37	58,753.96	66,178.32			(305.48)		58,448.48	66,187.26	314.42	
FNMA	2006 ABCDE Single Family	5.38	02/19/08	12/01/37	95,139.55	107,156.31			(492.77)		94,646.78	107,174.98	511.44	
FNMA	2006 ABCDE Single Family	5.13	02/19/08	01/01/38	95,262.42	107,880.99			(863.32)		94,399.10	107,261.32	243.65	
FNMA	2006 ABCDE Single Family	5.13	02/27/08	02/01/38	67,071.39	75,466.64			(358.00)		66,713.39	75,256.46	147.82	
FNMA	2006 ABCDE Single Family				1,080.59	1,095.39			(1,080.59)				(14.80)	
FNMA	2006 ABCDE Single Family	5.13	04/08/08	03/01/38	69,272.62	78,268.63			(890.87)		68,381.75	77,491.20	113.44	
FNMA	2006 ABCDE Single Family	5.63	04/15/08	12/01/37	65,189.10	73,919.17			(325.52)		64,863.58	74,032.66	439.01	
FNMA	2006 ABCDE Single Family	5.38	04/15/08	01/01/38	114,428.00	128,919.17			(587.53)		113,840.47	129,025.29	693.65	
FNMA	2006 ABCDE Single Family	5.13	04/15/08	04/01/38	105,732.66	118,959.80			(553.42)		105,179.24	118,660.99	254.61	
FNMA	2006 ABCDE Single Family	5.38	04/29/08	04/01/38	77,947.83	87,884.57			(453.43)		77,494.40	87,862.60	431.46	
Freddie Mac	2006 ABCDE Single Family	5.38	06/18/08	04/01/38	106,007.07	118,718.92			(534.79)		105,472.28	119,017.28	833.15	
Freddie Mac	2006 ABCDE Single Family	5.63	06/18/08	03/01/38	58,690.31	66,119.96			(357.83)		58,332.48	66,289.88	527.75	
Freddie Mac	2006 ABCDE Single Family	5.13	06/25/08	12/01/37	114,873.01	127,937.32			(616.00)		114,257.01	127,870.24	548.92	

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Freddie Mac	2006 ABCDE Single Family	5.13	07/16/08	06/01/38	102,088.76	113,707.09			(709.18)		101,379.58	113,460.44	462.53	
Freddie Mac	2006 ABCDE Single Family				32,149.72	36,222.16			(32,149.72)				(4,072.44)	
Freddie Mac	2006 ABCDE Single Family	5.38	08/13/08	07/01/38	113,277.81	126,835.59			(562.66)		112,715.15	127,182.66	909.73	
Freddie Mac	2006 ABCDE Single Family	5.63	09/24/08	07/01/38	108,776.02	122,503.94			(518.96)		108,257.06	122,953.76	968.78	
Freddie Mac	2006 ABCDE Single Family	5.25	12/18/08	09/01/38	54,194.70	60,515.94			(270.98)		53,923.72	60,548.92	303.96	
GNMA	2006 ABCDE Single Family	6.15	11/12/02	11/20/32	2,093.76	2,395.28			(15.93)		2,077.83	2,392.23	12.88	
GNMA	2006 ABCDE Single Family	5.40	11/12/02	10/20/32	2,985.61	3,312.31			(37.59)		2,948.02	3,307.49	32.77	
GNMA	2006 ABCDE Single Family	6.15	01/10/03	09/20/32	3,834.32	4,384.83			(28.73)		3,805.59	4,379.83	23.73	
GNMA	2006 ABCDE Single Family	6.15	10/10/02	09/20/32	4,664.47	5,334.25			(45.92)		4,618.55	5,315.40	27.07	
GNMA	2006 ABCDE Single Family	5.40	10/10/02	09/20/32	2,908.16	3,226.56			(23.59)		2,884.57	3,236.44	33.47	
GNMA	2006 ABCDE Single Family	6.15	10/21/02	10/20/32	4,341.17	4,965.59			(42.87)		4,298.30	4,947.86	25.14	
GNMA	2006 ABCDE Single Family	6.15	10/29/02	10/20/32	2,163.30	2,474.80			(16.53)		2,146.77	2,471.56	13.29	
GNMA	2006 ABCDE Single Family	5.40	10/29/02	09/20/32	2,047.73	2,271.67			(24.29)		2,023.44	2,270.00	22.62	
GNMA	2006 ABCDE Single Family	6.15	11/19/02	11/20/32	3,449.92	3,945.83			(25.40)		3,424.52	3,941.74	21.31	
GNMA	2006 ABCDE Single Family				4,111.95	4,562.99			(4,111.95)				(451.04)	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	10,214.70	11,693.83			(119.24)		10,095.46	11,622.77	48.18	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	3,404.03	3,777.19			(33.85)		3,370.18	3,781.76	38.42	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	2,062.26	2,358.44			(18.66)		2,043.60	2,352.01	12.23	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	1,912.92	2,122.49			(37.19)		1,875.73	2,104.64	19.34	
GNMA	2006 ABCDE Single Family	5.40	12/12/02	12/20/32	4,211.97	4,673.87			(40.98)		4,170.99	4,680.53	47.64	
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,610.51	2,986.56			(21.79)		2,588.72	2,980.48	15.71	
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	8,537.45	9,474.22			(74.49)		8,462.96	9,497.43	97.70	
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,193.46	2,509.48			(16.01)		2,177.45	2,507.05	13.58	
GNMA	2006 ABCDE Single Family				4,231.48	4,695.88			(4,231.48)				(464.40)	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	12,282.65	14,026.41			(129.33)		12,153.32	13,990.15	93.07	
GNMA	2006 ABCDE Single Family	5.40	01/23/03	01/20/33	4,126.45	4,579.40			(32.62)		4,093.83	4,594.42	47.64	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	2,287.92	2,612.54			(24.22)		2,263.70	2,605.03	16.71	
GNMA	2006 ABCDE Single Family	6.15	01/30/03	01/20/33	4,207.40	4,812.73			(47.69)		4,159.71	4,788.43	23.39	
GNMA	2006 ABCDE Single Family	5.40	01/30/03	01/20/33	9,414.87	10,448.13			(80.45)		9,334.42	10,475.53	107.85	
GNMA	2006 ABCDE Single Family	6.15	02/12/03	02/20/33	7,419.83	8,487.07			(100.84)		7,318.99	8,424.93	38.70	
GNMA	2006 ABCDE Single Family	6.15	02/20/03	02/20/33	7,165.66	8,197.19			(56.41)		7,109.25	8,184.40	43.62	
GNMA	2006 ABCDE Single Family	5.40	03/03/03	03/20/33	4,917.15	5,457.09			(38.02)		4,879.13	5,475.95	56.88	
GNMA	2006 ABCDE Single Family	6.15	02/27/03	02/20/33	11,785.40	13,493.62			(85.70)		11,699.70	13,471.36	63.44	
GNMA	2006 ABCDE Single Family	6.15	03/12/03	02/20/33	3,695.10	4,227.76			(34.02)		3,661.08	4,215.56	21.82	
GNMA	2006 ABCDE Single Family	6.15	03/24/03	03/20/33	6,573.31	7,519.42			(50.57)		6,522.74	7,509.05	40.20	
GNMA	2006 ABCDE Single Family	6.15	04/02/03	04/20/33	1,911.66	2,187.31			(13.53)		1,898.13	2,185.68	11.90	
GNMA	2006 ABCDE Single Family	6.15	04/10/03	03/20/33	2,117.57	2,422.81			(16.20)		2,101.37	2,419.59	12.98	
GNMA	2006 ABCDE Single Family	6.15	04/24/03	04/20/33	4,793.52	5,484.69			(34.19)		4,759.33	5,480.27	29.77	
GNMA	2006 ABCDE Single Family	6.15	04/29/03	03/20/33	3,705.76	4,240.03			(27.78)		3,677.98	4,235.06	22.81	
GNMA	2006 ABCDE Single Family	6.15	05/08/03	04/20/33	3,557.66	4,070.67			(26.34)		3,531.32	4,066.28	21.95	
GNMA	2006 ABCDE Single Family	6.15	06/19/03	05/20/33	1,126.27	1,288.06			(22.63)		1,103.64	1,270.17	4.74	
GNMA	2006 ABCDE Single Family	6.15	07/17/03	07/20/33	2,198.64	2,514.92			(15.98)		2,182.66	2,512.57	13.63	
GNMA	2006 ABCDE Single Family	6.15	09/29/03	09/20/33	2,540.18	2,906.74			(17.62)		2,522.56	2,904.97	15.85	
GNMA	2006 ABCDE Single Family	6.15	10/09/03	08/20/33	2,478.01	2,834.69			(17.25)		2,460.76	2,832.87	15.43	
GNMA	2006 ABCDE Single Family	6.15	03/11/04	03/20/34	2,622.72	3,000.66			(22.96)		2,599.76	2,993.32	15.62	
GNMA	2006 ABCDE Single Family	5.40	07/08/04	06/20/34	15,075.63	16,738.02			(108.07)		14,967.56	16,805.54	175.59	
GNMA	2006 ABCDE Single Family	5.40	06/17/04	06/20/34	11,003.90	12,216.61			(84.87)		10,919.03	12,259.07	127.33	
GNMA	2006 ABCDE Single Family	5.40	09/09/04	09/20/34	16,669.35	18,458.02			(119.71)		16,549.64	18,495.01	156.70	
GNMA	2006 ABCDE Single Family	5.40	09/16/04	09/20/34	6,406.16	7,113.78			(43.86)		6,362.30	7,144.78	74.86	
GNMA	2006 ABCDE Single Family	5.40	07/15/04	07/20/34	4,646.28	5,158.60			(33.78)		4,612.50	5,178.83	54.01	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.40	07/29/04	07/20/34	8,034.97	8,921.03			(63.28)		7,971.69	8,950.64	92.89	
GNMA	2006 ABCDE Single Family	5.40	08/05/04	08/20/34	4,050.72	4,496.75			(27.93)		4,022.79	4,516.10	47.28	
GNMA	2006 ABCDE Single Family	5.40	08/12/04	08/20/34	25,364.23	28,268.45			(176.76)		25,187.47	28,341.36	249.67	
GNMA	2006 ABCDE Single Family	5.40	08/20/04	08/20/34	4,359.17	4,839.76			(39.54)		4,319.63	4,849.94	49.72	
GNMA	2006 ABCDE Single Family	5.40	12/02/04	12/20/34	4,388.85	4,873.49			(30.74)		4,358.11	4,893.97	51.22	
GNMA	2006 ABCDE Single Family	5.40	10/21/04	10/20/34	23,935.97	26,541.86			(215.42)		23,720.55	26,833.62	507.18	
GNMA	2006 ABCDE Single Family	4.49	10/21/04	10/20/34	6,643.39	7,181.24			(53.98)		6,589.41	7,110.17	(17.09)	
GNMA	2006 ABCDE Single Family	5.40	10/28/04	10/20/34	3,441.96	3,812.08			(26.99)		3,414.97	3,817.18	32.09	
GNMA	2006 ABCDE Single Family	4.49	10/29/04	10/20/34	6,671.93	7,087.52			(57.71)		6,614.22	7,011.46	(18.35)	
GNMA	2006 ABCDE Single Family	4.49	11/04/04	10/20/34	40,252.50	43,359.83			(6,970.49)		33,282.01	35,776.99	(612.35)	
GNMA	2006 ABCDE Single Family	5.40	11/04/04	11/20/34	10,423.10	11,572.54			(72.24)		10,350.86	11,621.93	121.63	
GNMA	2006 ABCDE Single Family	4.49	11/10/04	11/20/34	12,174.81	12,933.44			(103.06)		12,071.75	12,797.04	(33.34)	
FNMA	2006 ABCDE Single Family	5.40	08/14/03	09/01/32	2,341.97	2,630.75			(20.49)		2,321.48	2,623.80	13.54	
FNMA	2006 ABCDE Single Family	6.15	08/14/03	12/01/31	1,248.72	1,423.55			(92.38)		1,156.34	1,325.08	(6.09)	
FNMA	2006 ABCDE Single Family	6.15	04/15/04	02/01/34	4,438.29	5,066.55			(29.20)		4,409.09	5,060.13	22.78	
FNMA	2006 ABCDE Single Family	5.40	10/28/04	10/01/34	6,537.82	7,340.43			(47.39)		6,490.43	7,329.71	36.67	
GNMA	2006 ABCDE Single Family	5.40	08/29/02	08/20/32	2,552.89	2,831.80			(32.61)		2,520.28	2,827.10	27.91	
GNMA	2006 ABCDE Single Family	6.15	09/12/02	08/20/32	2,619.69	2,996.59			(20.64)		2,599.05	2,991.90	15.95	
GNMA	2006 ABCDE Single Family	5.40	09/19/02	09/20/32	4,485.64	4,977.40			(37.74)		4,447.90	4,991.18	51.52	
GNMA	2006 ABCDE Single Family	4.49	12/09/04	12/20/34	48,276.78	52,112.57			(422.44)		47,854.34	51,549.25	(140.88)	
GNMA	2006 ABCDE Single Family	4.49	12/16/04	12/20/34	20,874.87	22,394.46			(155.76)		20,719.11	22,181.11	(57.59)	
GNMA	2006 ABCDE Single Family	4.49	11/23/04	11/20/34	23,948.84	25,596.17			(192.45)		23,756.39	25,337.48	(66.24)	
GNMA	2006 ABCDE Single Family	4.49	12/02/04	12/20/34	69,110.31	74,525.16			(624.00)		68,486.31	73,699.45	(201.71)	
GNMA	2006 ABCDE Single Family	4.49	12/23/04	12/20/34	32,291.35	34,642.17			(7,131.42)		25,159.93	26,935.20	(575.55)	
GNMA	2006 ABCDE Single Family	4.49	12/29/04	12/20/34	25,676.93	27,459.39			(194.64)		25,482.29	27,194.38	(70.37)	
GNMA	2006 ABCDE Single Family	4.49	01/06/05	01/20/35	59,984.14	64,668.42			(584.51)		59,399.63	63,906.33	(177.58)	
GNMA	2006 ABCDE Single Family	4.49	01/13/05	01/20/35	36,716.38	39,379.77			(312.38)		36,404.00	38,963.51	(103.88)	
GNMA	2006 ABCDE Single Family	5.40	01/13/05	01/20/35	2,112.60	2,345.84			(22.65)		2,089.95	2,346.87	23.68	
GNMA	2006 ABCDE Single Family	4.49	01/19/05	01/20/35	46,957.64	50,599.00			(565.11)		46,392.53	49,886.95	(146.94)	
GNMA	2006 ABCDE Single Family	4.49	01/27/05	01/20/35	38,861.61	41,680.59			(592.04)		38,269.57	40,960.19	(128.36)	
GNMA	2006 ABCDE Single Family	4.49	02/03/05	02/20/35	68,494.32	73,465.17			(553.61)		67,940.71	72,719.73	(191.83)	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	34,348.62	36,929.37			(258.83)		34,089.79	36,575.01	(95.53)	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	32,908.81	35,297.23			(253.80)		32,655.01	34,952.44	(90.99)	
GNMA	2006 ABCDE Single Family	4.49	02/17/05	02/20/35	15,243.77	16,350.35			(113.78)		15,129.99	16,194.55	(42.02)	
GNMA	2006 ABCDE Single Family	4.49	02/24/05	02/20/35	34,793.99	37,446.69			(365.54)		34,428.45	36,976.42	(104.73)	
GNMA	2006 ABCDE Single Family	4.49	03/03/05	03/20/35	43,351.27	46,727.23			(5,797.72)		37,553.55	40,394.56	(534.95)	
GNMA	2006 ABCDE Single Family	5.40	03/17/05	02/20/35	5,328.39	5,917.32			(37.09)		5,291.30	5,942.44	62.21	
GNMA	2006 ABCDE Single Family	4.49	03/17/05	03/20/35	31,729.72	34,098.75			(281.29)		31,448.43	33,726.57	(90.89)	
GNMA	2006 ABCDE Single Family	4.49	03/24/05	03/20/35	12,525.66	13,294.38			(103.79)		12,421.87	13,156.53	(34.06)	
GNMA	2006 ABCDE Single Family	4.49	04/07/05	04/20/35	25,876.15	27,717.85			(213.91)		25,662.24	27,431.44	(72.50)	
GNMA	2006 ABCDE Single Family	4.49	04/14/05	04/20/35	5,934.39	6,407.12			(45.38)		5,889.01	6,346.65	(15.09)	
GNMA	2006 ABCDE Single Family	4.49	04/21/05	04/20/35	63,130.52	67,960.43			(460.51)		62,670.01	67,325.40	(174.52)	
GNMA	2006 ABCDE Single Family	4.49	04/28/05	04/20/35	33,185.14	35,680.72			(245.21)		32,939.93	35,343.56	(91.95)	
GNMA	2006 ABCDE Single Family	5.40	04/28/05	04/20/35	3,497.81	3,883.49			(23.35)		3,474.46	3,901.08	40.94	
GNMA	2006 ABCDE Single Family	4.49	05/05/05	05/20/35	52,679.40	56,510.75			(408.88)		52,270.52	55,956.04	(145.83)	
GNMA	2006 ABCDE Single Family	5.40	05/05/05	04/20/35	4,634.16	5,132.70			(34.31)		4,599.85	5,141.75	43.36	
GNMA	2006 ABCDE Single Family	5.40	07/07/05	07/20/35	1,823.64	2,025.02			(14.98)		1,808.66	2,031.06	21.02	
GNMA	2006 ABCDE Single Family	4.49	05/26/05	05/20/35	6,393.83	6,786.65			(45.56)		6,348.27	6,724.13	(16.96)	
GNMA	2006 ABCDE Single Family	5.40	06/09/05	05/20/35	3,184.60	3,536.40			(21.51)		3,163.09	3,552.13	37.24	
FNMA	2006 ABCDE Single Family	4.49	12/23/04	12/01/34	4,700.87	5,121.68			(41.72)		4,659.15	5,074.30	(5.66)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
FNMA	2006 ABCDE Single Family	4.49	01/27/05	01/01/35	11,891.40	12,958.62			(5,764.80)		6,126.60	6,673.82	(520.00)	
FNMA	2006 ABCDE Single Family	4.49	03/14/05	12/01/34	6,902.28	7,520.43			(85.84)		6,816.44	7,425.18	(9.41)	
FNMA	2006 ABCDE Single Family	5.40	03/24/05	02/01/35	3,592.68	4,034.78			(31.66)		3,561.02	4,022.58	19.46	
2006 ABCDE Single Family Total					81,069,537.79	90,295,389.67	1,827,292.68	(2,119,536.47)	(4,215,080.10)	0.00	76,562,213.90	85,777,830.47	(10,235.31)	0.00
Repo Agmt	2006 FGH Single Family	0.06	05/29/15	06/01/15	34,839.71	34,839.71	4.34				34,844.05	34,844.05		
GIC's	2006 FGH Single Family	4.33	05/25/07	02/26/36	921,631.71	921,631.71	1,676,326.66				2,597,958.37	2,597,958.37		
Repo Agmt	2006 FGH Single Family	0.06	05/29/15	06/01/15	2,180,294.05	2,180,294.05		(1,538,418.59)			641,875.46	641,875.46		
GNMA	2006 FGH Single Family	5.49	01/30/07	01/20/37	1,874,016.28	2,084,342.29			(11,699.36)		1,862,316.92	2,100,969.39	28,326.46	
GNMA	2006 FGH Single Family	5.15	02/13/07	01/20/37	29,738.91	32,898.81			(361.10)		29,377.81	32,752.71	215.00	
GNMA	2006 FGH Single Family	5.49	02/13/07	02/20/37	460,215.84	510,879.61			(2,571.38)		457,644.46	516,895.99	8,587.76	
GNMA	2006 FGH Single Family	5.49	02/13/07	01/20/37	89,418.23	99,708.38			(488.92)		88,929.31	100,404.47	1,185.01	
GNMA	2006 FGH Single Family	5.70	02/20/07	02/20/37	322,828.57	364,109.41			(1,835.37)		320,993.20	365,367.43	3,093.39	
GNMA	2006 FGH Single Family	5.15	02/20/07	01/20/37	446,427.52	497,714.43			(85,759.43)		360,668.09	405,318.86	(6,636.14)	
GNMA	2006 FGH Single Family	5.15	03/07/07	02/20/37	287,278.32	317,866.39			(1,683.76)		285,594.56	318,475.14	2,292.51	
GNMA	2006 FGH Single Family	5.49	03/20/07	03/20/37	554,860.15	626,657.93			(3,703.94)		551,156.21	629,901.08	6,947.09	
GNMA	2006 FGH Single Family	5.15	03/20/07	02/20/37	107,676.99	119,152.91			(618.73)		107,058.26	119,393.74	859.56	
GNMA	2006 FGH Single Family	5.49	03/06/07	02/20/37	1,027,011.16	1,181,030.10			(8,127.15)		1,018,884.01	1,183,660.46	10,757.51	
GNMA	2006 FGH Single Family	5.70	04/24/07	04/20/37	206,103.77	231,923.13			(1,288.57)		204,815.20	232,475.01	1,840.45	
GNMA	2006 FGH Single Family	5.15	04/24/07	04/20/37	409,574.35	454,815.01			(2,423.47)		407,150.88	454,699.70	2,308.16	
GNMA	2006 FGH Single Family	5.49	04/24/07	04/20/37	731,841.04	823,875.71			(5,496.17)		726,344.87	825,395.61	7,016.07	
GNMA	2006 FGH Single Family	5.15	03/27/07	03/20/37	339,218.98	376,673.54			(137,744.93)		201,474.05	224,994.00	(13,934.61)	
GNMA	2006 FGH Single Family	5.49	03/27/07	02/20/37	360,205.21	401,670.21			(2,032.34)		358,172.87	404,399.85	4,761.98	
GNMA	2006 FGH Single Family	5.15	04/10/07	04/20/37	370,172.93	409,115.46			(136,954.61)		233,218.32	259,226.32	(12,934.53)	
GNMA	2006 FGH Single Family	5.49	04/10/07	03/20/37	716,083.33	806,012.51			(4,742.82)		711,340.51	808,228.34	6,958.65	
GNMA	2006 FGH Single Family	5.49	04/10/07	02/20/37	65,056.53	72,518.10			(5,899.01)		59,157.52	66,663.87	44.78	
GNMA	2006 FGH Single Family	5.15	05/08/07	04/20/37	243,668.29	269,627.91			(1,745.67)		241,922.62	269,790.20	1,907.96	
GNMA	2006 FGH Single Family	5.15	05/08/07	03/20/37	64,877.84	71,794.30			(388.80)		64,489.04	71,922.22	516.72	
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	122,994.07	137,088.55			(675.44)		122,318.63	138,046.89	1,633.78	
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	100,442.80	111,934.82			(756.10)		99,686.70	112,484.77	1,306.05	
GNMA	2006 FGH Single Family	5.70	05/08/07	04/20/37	87,378.73	98,072.86			(570.19)		86,808.54	98,333.17	830.50	
GNMA	2006 FGH Single Family	5.15	05/22/07	05/20/37	79,520.38	87,978.64			(2,029.27)		77,491.11	86,387.07	437.70	
GNMA	2006 FGH Single Family	5.49	05/22/07	04/20/37	81,716.66	91,127.34			(1,087.99)		80,628.67	91,038.76	999.41	
GNMA	2006 FGH Single Family	5.15	06/05/07	05/20/37	347,286.86	384,202.66			(140,571.73)		206,715.13	230,190.05	(13,440.88)	
GNMA	2006 FGH Single Family	5.49	06/05/07	05/20/37	271,369.09	302,593.52			(1,582.55)		269,786.54	304,592.29	3,581.32	
GNMA	2006 FGH Single Family	5.15	06/19/07	06/20/37	115,917.47	128,274.45			(653.75)		115,263.72	128,549.99	929.29	
GNMA	2006 FGH Single Family	5.70	06/19/07	06/20/37	228,780.17	257,887.36			(1,367.20)		227,412.97	258,702.09	2,181.93	
GNMA	2006 FGH Single Family	5.15	07/03/07	06/20/37	229,836.77	254,298.82			(2,425.21)		227,411.56	253,565.87	1,692.26	
GNMA	2006 FGH Single Family	5.70	07/03/07	06/20/37	233,676.81	262,721.69			(1,561.58)		232,115.23	263,232.57	2,072.46	
GNMA	2006 FGH Single Family	5.49	07/03/07	07/20/37	289,901.20	323,285.00			(1,541.61)		288,359.59	325,588.81	3,845.42	
GNMA	2006 FGH Single Family	5.49	07/03/07	06/20/37	61,218.91	68,259.43			(326.58)		60,892.33	68,744.19	811.34	
GNMA	2006 FGH Single Family	5.15	07/17/07	06/20/37	253,182.61	280,091.59			(1,425.85)		251,756.76	280,678.19	2,012.45	
GNMA	2006 FGH Single Family	5.70	07/17/07	06/20/37	204,467.39	230,653.47			(1,060.77)		203,406.62	231,563.82	1,971.12	
GNMA	2006 FGH Single Family	5.15	08/07/07	07/20/37	419,811.66	468,459.18			(78,640.27)		341,171.39	380,085.59	(9,733.32)	
GNMA	2006 FGH Single Family	5.70	08/07/07	07/20/37	81,709.78	92,211.33			(443.84)		81,265.94	92,552.19	784.70	
GNMA	2006 FGH Single Family	5.49	08/07/07	06/20/37	398,103.05	445,504.81			(3,290.95)		394,812.10	444,768.54	2,554.68	
GNMA	2006 FGH Single Family	5.15	11/21/07	10/20/37	327,787.51	358,300.72			(1,870.32)		325,917.19	358,314.92	1,884.52	
GNMA	2006 FGH Single Family	5.70	11/21/07	11/20/37	267,235.54	301,540.03			(1,485.15)		265,750.39	302,619.87	2,564.99	
GNMA	2006 FGH Single Family	5.49	11/21/07	10/20/37	89,585.65	99,646.39			(462.31)		89,123.34	100,375.71	1,191.63	
GNMA	2006 FGH Single Family	5.49	09/25/07	09/20/37	162,753.87	181,568.48			(910.57)		161,843.30	182,810.67	2,152.76	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	2006 FGH Single Family	5.15	09/25/07	09/20/37	868,468.83	967,533.14			(4,886.84)		863,581.99	978,224.31	15,578.01	
GNMA	2006 FGH Single Family	5.49	09/25/07	08/20/37	142,759.01	158,770.96			(1,347.08)		141,411.93	159,244.35	1,820.47	
GNMA	2006 FGH Single Family	5.70	09/25/07	09/20/37	71,163.70	80,250.64			(566.81)		70,596.89	80,342.04	658.21	
GNMA	2006 FGH Single Family	5.15	10/09/07	09/20/37	589,406.70	658,531.71			(125,989.71)		463,416.99	516,310.50	(16,231.50)	
GNMA	2006 FGH Single Family	5.49	10/09/07	08/20/37	72,479.20	80,869.86			(378.07)		72,101.13	81,453.98	962.19	
GNMA	2006 FGH Single Family	5.15	08/23/07	08/20/37	528,308.77	591,749.02			(3,163.89)		525,144.88	591,769.49	3,184.36	
GNMA	2006 FGH Single Family	5.49	08/23/07	07/20/37	368,247.40	410,810.28			(1,995.05)		366,252.35	413,693.91	4,878.68	
GNMA	2006 FGH Single Family	5.70	08/23/07	08/20/37	157,506.65	176,218.41			(926.48)		156,580.17	176,803.91	1,511.98	
GNMA	2006 FGH Single Family	5.15	09/11/07	08/20/37	354,656.70	392,602.07			(1,938.97)		352,717.73	393,483.62	2,820.52	
GNMA	2006 FGH Single Family	5.70	09/11/07	08/20/37	77,726.30	88,443.20			(665.02)		77,061.28	88,375.01	596.83	
GNMA	2006 FGH Single Family	5.49	09/11/07	08/20/37	230,848.70	257,506.70			(1,230.49)		229,618.21	259,337.67	3,061.46	
GNMA	2006 FGH Single Family	5.15	11/28/07	11/20/37	181,591.77	199,830.95			(1,177.95)		180,413.82	199,675.94	1,022.94	
GNMA	2006 FGH Single Family	5.70	12/11/07	11/20/37	94,710.05	106,718.60			(482.69)		94,227.36	107,328.67	1,092.76	
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	69,642.10	77,101.72			(391.07)		69,251.03	77,263.32	552.67	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	160,564.08	179,151.35			(74,940.25)		85,623.83	96,588.00	(7,623.10)	
GNMA	2006 FGH Single Family	5.70	10/25/07	10/20/37	398,817.47	447,624.71			(2,324.18)		396,493.29	449,303.62	4,003.09	
GNMA	2006 FGH Single Family	5.15	10/25/07	10/20/37	777,208.82	865,531.31			(14,361.96)		762,846.86	854,646.46	3,477.11	
GNMA	2006 FGH Single Family	5.15	11/08/07	10/20/37	320,928.56	355,255.84			(1,789.92)		319,138.64	356,020.79	2,554.87	
GNMA	2006 FGH Single Family	5.70	11/08/07	10/20/37	217,715.84	243,692.48			(1,098.21)		216,617.63	245,061.47	2,467.20	
GNMA	2006 FGH Single Family	5.49	11/08/07	09/20/37	105,013.17	117,007.70			(542.92)		104,470.25	118,024.84	1,560.06	
GNMA	2006 FGH Single Family	5.49	01/16/08	12/20/37	145,469.39	161,808.99			(739.40)		144,729.99	163,007.55	1,937.96	
GNMA	2006 FGH Single Family	5.70	12/28/07	12/20/37	147,687.07	166,692.16			(804.07)		146,883.00	167,306.27	1,418.18	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	136,672.16	152,510.21			(733.03)		135,939.13	153,588.99	1,811.81	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	62,604.61	69,758.36			(319.83)		62,284.78	70,362.19	923.66	
GNMA	2006 FGH Single Family	5.70	12/11/07	12/20/37	97,459.44	110,010.26			(482.59)		96,976.85	110,471.13	943.46	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	153,018.71	170,729.43			(788.22)		152,230.49	171,978.66	2,037.45	
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	80,031.58	88,604.05			(430.19)		79,601.39	88,811.20	637.34	
GNMA	2006 FGH Single Family	5.70	12/20/07	12/20/37	189,181.40	213,507.50			(1,064.54)		188,116.86	214,254.87	1,811.91	
GNMA	2006 FGH Single Family	5.15	01/30/08	01/20/38	61,195.76	67,754.62			(326.22)		60,869.54	67,916.08	487.68	
GNMA	2006 FGH Single Family	5.15	01/16/08	12/20/37	119,077.75	131,838.89			(636.67)		118,441.08	132,150.92	948.70	
GNMA	2006 FGH Single Family	5.49	01/30/08	12/20/37	90,463.35	100,629.26			(461.35)		90,002.00	101,371.96	1,204.05	
GNMA	2006 FGH Single Family	5.15	01/30/08	12/20/37	111,568.24	123,511.32			(943.09)		110,625.15	123,417.09	848.86	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	95,267.58	106,310.11			(483.74)		94,783.84	107,092.91	1,266.54	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	66,771.06	73,928.30			(353.91)		66,417.15	74,106.72	532.33	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	579,556.11	650,675.29			(3,081.27)		576,474.84	653,438.72	5,844.70	
GNMA	2006 FGH Single Family	5.15	03/12/08	02/20/38	188,104.77	208,173.95			(990.09)		187,114.68	208,730.20	1,546.34	
GNMA	2006 FGH Single Family	5.49	03/12/08	02/20/38	69,521.60	77,555.04			(2,934.97)		66,586.63	75,167.10	547.03	
GNMA	2006 FGH Single Family	5.49	03/12/08	03/20/38	79,262.47	88,170.12			(396.60)		78,865.87	88,828.72	1,055.20	
GNMA	2006 FGH Single Family	5.15	02/19/08	02/20/38	118,900.91	131,647.71			(626.57)		118,274.34	131,969.63	948.49	
GNMA	2006 FGH Single Family	5.49	02/27/08	02/20/38	114,210.83	127,427.45			(52,309.16)		61,901.67	69,825.11	(5,293.18)	
GNMA	2006 FGH Single Family	5.49	03/20/08	02/20/38	85,442.83	95,351.95			(426.91)		85,015.92	96,061.89	1,136.85	
GNMA	2006 FGH Single Family	5.49	03/20/08	03/20/38	99,218.43	110,702.03			(553.96)		98,664.47	111,459.78	1,311.71	
GNMA	2006 FGH Single Family	5.70	03/27/08	03/20/38	79,082.02	89,246.76			(398.21)		78,683.81	89,613.47	764.92	
GNMA	2006 FGH Single Family	5.70	04/22/08	12/20/37	108,664.51	122,668.89			(567.63)		108,096.88	123,147.93	1,046.67	
GNMA	2006 FGH Single Family				76,759.77	84,993.10			(76,759.77)				(8,233.33)	
GNMA	2006 FGH Single Family	5.49	05/07/08	04/20/38	105,346.49	117,567.37			(632.24)		104,714.25	118,323.10	1,387.97	
GNMA	2006 FGH Single Family				67,823.56	75,448.28			(67,823.56)				(7,624.72)	
GNMA	2006 FGH Single Family	5.15	05/21/08	05/20/38	195,261.44	216,196.59			(1,023.18)		194,238.26	216,731.65	1,558.24	
GNMA	2006 FGH Single Family	5.49	05/28/08	04/20/38	70,223.38	78,124.51			(360.31)		69,863.07	78,697.95	933.75	
GNMA	2006 FGH Single Family	5.15	06/11/08	05/20/38	257,467.82	285,098.47			(1,350.70)		256,117.12	285,804.74	2,056.97	

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GNMA	2006 FGH Single Family	5.70	07/09/08	06/20/38	142,560.45	160,914.03			(695.14)		141,865.31	161,603.67	1,384.78	
GNMA	2006 FGH Single Family	5.15	07/16/08	06/20/38	67,828.95	75,111.71			(368.03)		67,460.92	75,284.85	541.17	
GNMA	2006 FGH Single Family	5.15	06/18/08	06/20/38	150,751.32	166,925.76			(769.66)		149,981.66	167,364.50	1,208.40	
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	89,681.23	99,295.78			(700.31)		88,980.92	99,286.31	690.84	
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	90,713.37	100,443.16			(463.15)		90,250.22	100,707.17	727.16	
GNMA	2006 FGH Single Family	5.70	06/25/08	05/20/38	391,832.17	439,753.15			(1,903.61)		389,928.56	441,244.01	3,394.47	
GNMA	2006 FGH Single Family	5.49	07/16/08	07/20/38	130,740.93	145,922.44			(632.48)		130,108.45	147,035.00	1,745.04	
GNMA	2006 FGH Single Family	5.70	07/23/08	07/20/38	111,628.95	125,991.48			(554.90)		111,074.05	126,519.50	1,082.92	
GNMA	2006 FGH Single Family	5.49	07/23/08	07/20/38	88,095.19	98,007.85			(425.50)		87,669.69	98,759.84	1,177.49	
GNMA	2006 FGH Single Family	5.15	07/23/08	07/20/38	69,742.65	77,224.85			(371.24)		69,371.41	77,410.94	557.33	
GNMA	2006 FGH Single Family	5.15	07/29/08	07/20/38	208,110.63	230,432.23			(1,273.21)		206,837.42	230,804.99	1,645.97	
GNMA	2006 FGH Single Family	5.49	08/27/08	08/20/38	93,939.35	104,845.41			(516.07)		93,423.28	105,575.23	1,245.89	
GNMA	2006 FGH Single Family	5.49	08/13/08	07/20/38	70,191.36	78,341.69			(343.65)		69,847.71	78,935.10	937.06	
GNMA	2006 FGH Single Family	5.15	08/13/08	08/20/38	200,073.96	221,568.33			(1,012.38)		199,061.58	222,160.73	1,604.78	
GNMA	2006 FGH Single Family	5.70	09/10/08	08/20/38	108,456.55	122,449.82			(583.17)		107,873.38	122,912.50	1,045.85	
GNMA	2006 FGH Single Family	5.15	09/24/08	08/20/38	78,521.55	86,960.45			(414.98)		78,106.57	87,173.25	627.78	
GNMA	2006 FGH Single Family	5.15	10/08/08	09/20/38	102,429.97	113,440.65			(516.13)		101,913.84	113,746.38	821.86	
GNMA	2006 FGH Single Family	5.15	10/22/08	09/20/38	154,256.23	170,838.48			(828.61)		153,427.62	171,241.60	1,231.73	
GNMA	2006 FGH Single Family	5.15	11/12/08	09/20/38	104,746.92	115,983.74			(524.40)		104,222.52	116,318.21	858.87	
GNMA	2006 FGH Single Family	5.49	11/25/08	10/20/38	136,203.82	152,019.78			(644.68)		135,559.14	153,212.94	1,837.84	
GNMA	2006 FGH Single Family	5.70	11/25/08	09/20/38	65,065.29	73,457.00			(524.60)		64,540.69	73,534.25	601.85	
GNMA	2006 FGH Single Family	5.15	03/11/09	02/20/39	120,263.47	133,199.19			(591.78)		119,671.69	133,572.92	965.51	
GNMA	2006 FGH Single Family	5.49	03/18/09	01/20/39	129,921.94	144,591.80			(602.58)		129,319.36	145,728.99	1,739.77	
GNMA	2006 FGH Single Family	5.15	04/08/09	03/20/39	59,128.24	65,494.99			(285.72)		58,842.52	65,684.56	475.29	
GNMA	2006 FGH Single Family	5.15	04/08/09	02/20/39	66,762.77	73,952.48			(329.98)		66,432.79	74,158.97	536.47	
GNMA	2006 FGH Single Family	5.70	01/14/09	12/20/38	61,570.82	69,507.07			(288.04)		61,282.78	69,818.28	599.25	
GNMA	2006 FGH Single Family	5.15	01/14/09	12/20/38	35,956.34	39,819.91			(178.68)		35,777.66	39,930.07	288.84	
GNMA	2006 FGH Single Family	5.15	05/20/09	05/20/39	123,814.77	137,141.18			(685.83)		123,128.94	137,440.52	985.17	
GNMA	2006 FGH Single Family	6.00	07/29/09	07/20/39	231,714.72	264,812.54			(1,008.78)		230,705.94	265,310.08	1,506.32	
FNMA	2006 FGH Single Family	5.49	01/30/07	01/01/37	435,963.69	491,586.45			(4,133.98)		431,829.71	490,150.65	2,698.18	
FNMA	2006 FGH Single Family	5.15	02/13/07	01/01/37	59,098.38	65,954.92			(473.09)		58,625.29	65,654.18	172.35	
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	420,103.45	475,220.12			(2,554.88)		417,548.57	474,686.22	2,020.98	
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	79,661.21	89,629.68			(504.21)		79,157.00	89,652.08	526.61	
FNMA	2006 FGH Single Family	5.49	02/20/07	02/01/37	275,270.18	309,717.28			(86,672.92)		188,597.26	213,557.78	(9,486.58)	
FNMA	2006 FGH Single Family	5.15	02/21/07	02/01/37	186,269.44	207,808.58			(1,291.14)		184,978.30	207,070.49	553.05	
FNMA	2006 FGH Single Family	5.49	03/07/07	02/01/37	495,047.15	557,978.52			(2,788.99)		492,258.16	558,546.62	3,357.09	
FNMA	2006 FGH Single Family	5.15	03/20/07	02/01/37	86,606.34	96,694.89			(613.00)		85,993.34	96,378.42	296.53	
FNMA	2006 FGH Single Family	5.49	03/20/07	02/01/37	567,715.38	642,206.19			(3,204.54)		564,510.84	642,197.28	3,195.63	
FNMA	2006 FGH Single Family	5.15	04/10/07	03/01/37	245,318.52	273,834.07			(113,827.85)		131,490.67	147,311.06	(12,695.16)	
FNMA	2006 FGH Single Family	5.49	04/10/07	03/01/37	95,538.97	107,542.79			(546.06)		94,992.91	107,633.82	637.09	
FNMA	2006 FGH Single Family	5.49	04/10/07	04/20/37	325,594.51	369,015.71			(1,870.86)		323,723.65	369,367.06	2,222.21	
FNMA	2006 FGH Single Family	5.49	04/24/07	04/01/37	214,672.90	241,545.86			(2,295.06)		212,377.84	240,556.37	1,305.57	
FNMA	2006 FGH Single Family	5.49	05/22/07	04/01/37	88,261.64	99,291.81			(715.10)		87,546.54	99,147.38	570.67	
FNMA	2006 FGH Single Family	5.70	05/22/07	04/01/37	177,564.53	200,753.04			(976.92)		176,587.61	200,830.97	1,054.85	
FNMA	2006 FGH Single Family	5.15	06/05/07	05/01/37	128,216.28	142,993.73			(869.46)		127,346.82	142,529.34	405.07	
FNMA	2006 FGH Single Family	5.49	06/19/07	06/01/37	364,075.66	409,785.86			(147,544.30)		216,531.36	245,245.60	(16,995.96)	
FNMA	2006 FGH Single Family	5.49	07/03/07	05/01/37	328,004.98	369,196.72			(1,913.16)		326,091.82	369,351.62	2,068.06	
FNMA	2006 FGH Single Family	5.15	07/17/07	06/01/37	145,853.77	162,647.94			(820.24)		145,033.53	162,179.17	351.47	
FNMA	2006 FGH Single Family	5.70	08/07/07	07/01/37	172,558.51	195,859.08			(894.44)		171,664.07	195,942.85	978.21	
FNMA	2006 FGH Single Family	5.49	08/07/07	07/01/37	267,002.93	301,818.84			(1,436.23)		265,566.70	302,312.95	1,930.34	

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FNMA	2006 FGH Single Family	5.49	08/23/07	07/01/37	201,842.29	228,113.23			(1,342.91)		200,499.38	227,996.38	1,226.06	
FNMA	2006 FGH Single Family	5.70	08/23/07	06/01/37	74,303.91	84,353.96			(412.02)		73,891.89	84,371.84	429.90	
FNMA	2006 FGH Single Family	5.15	09/11/07	08/01/37	216,458.56	242,427.54			(1,220.83)		215,237.73	241,820.50	613.79	
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	40,791.41	46,090.06			(980.35)		39,811.06	45,278.17	168.46	
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	137,846.35	155,774.33			(727.53)		137,118.82	155,937.84	891.04	
FNMA	2006 FGH Single Family	5.70	09/25/07	09/01/37	84,386.88	95,827.07			(955.30)		83,431.58	95,352.91	481.14	
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	313,819.23	354,580.48			(1,816.65)		312,002.58	354,842.64	2,078.81	
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	35,970.08	40,662.45			(190.39)		35,779.69	40,706.55	234.49	
FNMA	2006 FGH Single Family	5.15	09/25/07	08/01/37	38,343.47	42,949.07			(210.66)		38,132.81	42,847.38	108.97	
FNMA	2006 FGH Single Family	5.15	10/25/07	10/01/37	651,712.26	734,659.85			(106,254.82)		545,457.44	616,318.56	(12,086.47)	
FNMA	2006 FGH Single Family	5.49	10/25/07	10/01/37	343,561.29	387,790.47			(2,074.65)		341,486.64	387,896.77	2,180.95	
FNMA	2006 FGH Single Family	5.70	10/25/07	10/01/37	127,534.35	144,077.46			(651.52)		126,882.83	144,249.73	823.79	
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	232,529.57	262,572.92			(1,245.98)		231,283.59	263,017.38	1,690.44	
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	87,454.24	98,752.64			(467.42)		86,986.82	98,908.90	623.68	
FNMA	2006 FGH Single Family	5.49	11/08/07	09/01/37	74,570.16	84,102.02			(386.44)		74,183.72	84,251.80	536.22	
FNMA	2006 FGH Single Family	5.70	11/21/07	10/01/37	238,520.37	270,479.39			(1,764.49)		236,755.88	270,092.15	1,377.25	
FNMA	2006 FGH Single Family	5.49	11/21/07	05/01/37	122,415.75	138,171.78			(657.03)		121,758.72	138,304.12	789.37	
FNMA	2006 FGH Single Family	5.15	12/11/07	11/01/37	349,154.01	393,443.60			(1,974.58)		347,179.43	392,398.87	929.85	
FNMA	2006 FGH Single Family	5.49	12/11/07	11/01/37	361,500.68	405,884.84			(2,022.68)		359,478.00	406,248.64	2,386.48	
FNMA	2006 FGH Single Family	5.15	12/11/07	12/01/37	73,311.15	83,214.57			(790.22)		72,520.93	82,602.92	178.57	
FNMA	2006 FGH Single Family	5.70	12/11/07	11/01/37	250,788.39	283,151.36			(1,246.03)		249,542.36	283,402.47	1,497.14	
FNMA	2006 FGH Single Family	5.15	12/28/07	12/01/37	196,535.53	221,263.77			(1,066.40)		195,469.13	220,690.58	493.21	
FNMA	2006 FGH Single Family	5.15	01/16/08	01/01/38	123,083.30	138,495.62			(660.15)		122,423.15	138,209.90	374.43	
FNMA	2006 FGH Single Family	5.15	01/30/08	11/01/37	103,514.73	116,439.85			(559.41)		102,955.32	116,191.77	311.33	
FNMA	2006 FGH Single Family	5.49	02/13/08	01/01/38	98,373.72	111,070.88			(526.37)		97,847.35	111,183.88	639.37	
FNMA	2006 FGH Single Family	5.49	02/13/08	01/01/38	55,010.92	62,111.77			(294.48)		54,716.44	62,176.47	359.18	
FNMA	2006 FGH Single Family	5.49	02/27/08	12/01/37	103,816.93	117,069.49			(539.57)		103,277.36	117,227.39	697.47	
FNMA	2006 FGH Single Family	5.49	03/20/08	12/01/37	143,101.26	161,614.73			(830.10)		142,271.16	161,745.83	961.20	
FNMA	2006 FGH Single Family	5.49	03/20/08	02/01/38	194,265.89	219,074.86			(1,001.50)		193,264.39	219,354.27	1,280.91	
FNMA	2006 FGH Single Family	5.49	04/08/08	01/01/38	115,254.72	129,955.68			(585.11)		114,669.61	130,134.27	763.70	
FNMA	2006 FGH Single Family	5.49	04/08/08	03/01/38	180,309.47	203,340.02			(937.29)		179,372.18	203,605.23	1,202.50	
FNMA	2006 FGH Single Family	5.49	04/22/08	02/01/38	86,629.72	97,682.04			(435.61)		86,194.11	97,827.01	580.58	
GNMA	2006 FGH Single Family	6.00	08/12/09	06/20/39	113,338.47	129,581.03			(470.40)		112,868.07	129,843.80	733.17	
GNMA	2006 FGH Single Family	6.00	08/19/09	07/20/39	139,809.09	159,827.48			(650.32)		139,178.77	160,094.15	896.99	
GNMA	2006 FGH Single Family	5.49	08/19/09	07/20/39	108,406.94	120,666.61			(492.26)		107,914.68	121,621.12	1,446.77	
GNMA	2006 FGH Single Family	5.15	08/27/09	08/20/39	73,156.27	81,050.79			(341.81)		72,814.46	81,296.94	587.96	
FNMA	2006 FGH Single Family	5.15	08/27/09	07/01/39	59,511.19	67,673.96			(645.61)		58,865.58	67,179.22	150.87	
Freddie Mac	2006 FGH Single Family	5.15	05/28/08	04/01/38	141,269.60	157,367.88			(770.91)		140,498.69	157,254.87	657.90	
Freddie Mac	2006 FGH Single Family	5.70	06/18/08	02/01/38	39,364.31	44,177.31			(192.21)		39,172.10	44,326.71	341.61	
Freddie Mac	2006 FGH Single Family	5.70	06/25/08	04/01/38	82,440.19	92,537.05			(875.46)		81,564.73	92,345.90	684.31	
Freddie Mac	2006 FGH Single Family	5.15	07/16/08	06/01/38	75,146.20	83,661.21			(407.00)		74,739.20	83,607.83	353.62	
Freddie Mac	2006 FGH Single Family	5.70	07/16/08	06/01/38	98,777.42	110,841.85			(541.00)		98,236.42	111,148.58	847.73	
Freddie Mac	2006 FGH Single Family	5.70	10/08/08	08/01/38	97,037.03	108,889.39			(457.34)		96,579.69	109,264.93	832.88	
Freddie Mac	2006 FGH Single Family	5.49	10/22/08	08/01/38	95,588.45	106,585.61			(467.78)		95,120.67	107,026.48	908.65	
Freddie Mac	2006 FGH Single Family	5.15	01/14/09	11/01/38	128,939.50	143,577.69			(641.58)		128,297.92	143,546.97	610.86	
Freddie Mac	2006 FGH Single Family	5.15	03/31/09	12/01/38	87,775.64	97,733.93			(433.95)		87,341.69	97,728.52	428.54	
2006 FGH Single Family Total					41,377,168.77	45,965,592.99	1,676,331.00	(1,538,418.59)	(1,655,484.14)	0.00	39,859,597.04	44,599,683.13	151,661.87	0.00
Inv Agmt	2007A Single Family	4.32	10/01/07	09/01/38	943,364.78	943,364.78	2,096,911.18				3,040,275.96	3,040,275.96		
Repo Agmt	2007A Single Family	0.06	05/29/15	06/01/15	1,403,739.59	1,403,739.59		(540,429.07)			863,310.52	863,310.52		

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FNMA	2007A Single Family	6.25	03/27/98	03/01/28	79,528.92	90,617.69			(1,020.11)		78,508.81	89,947.60	350.02	
FNMA	2007A Single Family	6.25	06/29/98	05/01/28	23,507.66	26,782.09			(476.37)		23,031.29	26,384.71	78.99	
GNMA	2007A Single Family	6.25	02/20/98	01/20/28	432,202.69	497,651.10			(9,381.71)		422,820.98	490,337.01	2,067.62	
FNMA	2007A Single Family	6.25	11/30/98	09/01/28	92,607.27	105,527.89			(1,120.64)		91,486.63	104,825.45	418.20	
GNMA	2007A Single Family	6.25	03/27/98	03/20/28	1,079,042.51	1,261,400.72			(18,006.89)		1,061,035.62	1,245,645.23	2,251.40	
GNMA	2007A Single Family	6.25	05/19/98	05/20/28	592,495.48	684,895.14			(9,458.30)		583,037.18	677,471.71	2,034.87	
GNMA	2007A Single Family	5.45	07/28/00	06/20/30	629,237.38	706,419.59			(10,768.39)		618,468.99	702,753.92	7,102.72	
GNMA	2007A Single Family	6.25	08/14/98	07/20/28	374,392.44	426,522.82			(24,173.83)		350,218.61	399,109.15	(3,239.84)	
GNMA	2007A Single Family	6.25	06/29/98	06/20/28	345,674.95	395,300.09			(4,695.55)		340,979.40	392,163.87	1,559.33	
GNMA	2007A Single Family	6.25	09/18/98	09/20/28	381,645.00	434,804.36			(5,469.28)		376,175.72	430,721.24	1,386.16	
FNMA	2007A Single Family	6.25	03/31/99	11/01/28	27,256.61	31,042.73			(1,157.04)		26,099.57	29,886.53	0.84	
GNMA	2007A Single Family	6.25	11/30/98	11/20/28	224,663.11	255,671.15			(2,658.75)		222,004.36	254,101.81	1,089.41	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	230,785.20	262,688.85			(3,651.37)		227,133.83	259,968.21	930.73	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	124,008.09	141,028.28			(1,575.75)		122,432.34	140,136.14	683.61	
GNMA	2007A Single Family				12,737.88	14,494.88			(1,757.88)				(1,757.00)	
GNMA	2007A Single Family	6.25	02/16/99	02/20/29	618,888.99	715,330.42			(46,669.59)		572,219.40	661,428.39	(7,232.44)	
GNMA	2007A Single Family	6.25	03/31/99	02/20/29	29,330.42	33,317.01			(1,693.82)		27,636.60	31,590.85	(32.34)	
GNMA	2007A Single Family	6.25	05/27/99	05/20/29	187,499.41	212,860.56			(4,223.54)		183,275.87	209,746.39	1,109.37	
GNMA	2007A Single Family	5.45	07/30/99	07/20/29	256,767.33	283,661.02			(3,987.52)		252,779.81	282,337.26	2,663.76	
GNMA	2007A Single Family	5.45	08/26/99	08/20/29	325,836.70	361,212.75			(4,094.62)		321,742.08	360,354.31	3,236.18	
FNMA	2007A Single Family	5.45	09/20/99	08/01/29	82,771.15	92,792.97			(918.18)		81,852.97	92,358.71	483.92	
GNMA	2007A Single Family	5.45	09/20/99	09/20/29	71,367.16	78,819.36			(871.99)		70,495.17	78,788.98	841.61	
FNMA	2007A Single Family	5.45	12/20/99	12/01/29	98,147.97	110,024.88			(2,268.59)		95,879.38	108,190.32	434.03	
FNMA	2007A Single Family	5.45	01/19/00	12/01/29	108,441.51	121,564.05			(8,672.65)		99,768.86	112,565.27	(326.13)	
GNMA	2007A Single Family	5.45	10/28/99	10/20/29	404,389.60	450,154.34			(5,138.49)		399,251.11	448,854.06	3,838.21	
GNMA	2007A Single Family	5.45	11/18/99	11/20/29	47,951.23	52,940.07			(966.34)		46,984.89	52,494.34	520.61	
GNMA	2007A Single Family	5.45	12/30/99	12/20/29	1,071,463.46	1,203,939.17			(53,718.53)		1,017,744.93	1,156,779.07	6,558.43	
GNMA	2007A Single Family	5.45	01/28/00	01/20/30	430,981.81	480,139.70			(4,847.89)		426,133.92	479,809.86	4,518.05	
GNMA	2007A Single Family	5.45	02/22/00	01/20/30	198,151.49	218,457.96			(2,148.03)		196,003.46	218,684.90	2,374.97	
GNMA	2007A Single Family	5.45	03/27/00	02/20/30	170,645.54	188,445.64			(2,944.22)		167,701.32	187,411.34	1,909.92	
FNMA	2007A Single Family	5.45	04/27/00	03/01/30	149,881.95	168,029.64			(44,809.31)		105,072.64	118,560.80	(4,659.53)	
GNMA	2007A Single Family	5.45	04/27/00	04/20/30	290,380.63	321,939.20			(3,287.90)		287,092.73	321,578.32	2,927.02	
GNMA	2007A Single Family	5.45	05/30/00	04/20/30	76,017.41	83,946.80			(823.78)		75,193.63	84,032.67	909.65	
GNMA	2007A Single Family	5.45	06/21/00	05/20/30	256,797.43	283,866.45			(2,945.22)		253,852.21	283,710.32	2,789.09	
GNMA	2007A Single Family	5.45	09/18/00	09/20/30	378,262.70	421,414.88			(4,591.86)		373,670.84	420,745.88	3,922.86	
FNMA	2007A Single Family	5.45	07/24/00	06/01/30	22,791.25	25,553.47			(3,928.97)		18,862.28	21,283.77	(340.73)	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	289,497.26	320,863.46			(1,512.52)		287,984.74	322,513.82	3,162.88	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	153,728.26	169,076.47			(879.39)		152,848.87	168,426.84	229.76	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	149,502.67	166,781.12			(787.77)		148,714.90	167,980.29	1,986.94	
GNMA	2007A Single Family	4.75	09/25/07	08/20/37	68,252.94	75,012.53			(405.92)		67,847.02	74,706.82	100.21	
GNMA	2007A Single Family	5.49	09/25/07	09/20/37	857,447.69	970,292.30			(4,961.35)		852,486.34	976,613.60	11,282.65	
GNMA	2007A Single Family	4.75	09/25/07	09/20/37	2,000,943.62	2,230,401.74			(138,533.66)		1,862,409.96	2,064,670.13	(27,197.95)	
GNMA	2007A Single Family	5.49	10/09/07	09/20/37	236,197.17	262,356.05			(1,252.59)		234,944.58	264,588.91	3,485.45	
GNMA	2007A Single Family	4.75	10/09/07	09/20/37	540,834.61	598,221.51			(5,462.35)		535,372.26	590,061.08	(2,698.08)	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	58,070.50	64,764.19			(317.37)		57,753.13	65,215.98	769.16	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	769,306.14	866,382.29			(11,038.75)		758,267.39	861,996.29	6,652.75	
GNMA	2007A Single Family	4.75	08/23/07	08/20/37	689,407.00	766,411.27			(4,038.50)		685,368.50	759,776.45	(2,596.32)	
GNMA	2007A Single Family	5.49	09/11/07	09/20/37	193,661.48	217,018.41			(1,110.84)		192,550.64	218,461.16	2,553.59	
GNMA	2007A Single Family	5.49	09/11/07	08/20/37	95,741.61	107,295.06			(495.56)		95,246.05	108,069.09	1,269.59	
GNMA	2007A Single Family	4.75	09/11/07	08/20/37	1,955,422.97	2,157,856.56			(13,119.26)		1,942,303.71	2,144,925.41	188.11	

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GNMA	2007A Single Family	4.75	11/21/07	10/20/37	62,026.35	68,201.52			(577.26)		61,449.09	67,695.08	70.82	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	604,590.47	680,047.33			(3,170.12)		601,420.35	683,154.96	6,277.75	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	333,481.73	372,308.53			(2,005.18)		331,476.55	374,089.52	3,786.17	
GNMA	2007A Single Family	4.75	12/11/07	11/20/37	473,437.69	521,387.65			(2,728.12)		470,709.57	517,703.41	(956.12)	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	139,121.97	154,742.37			(719.29)		138,402.68	155,873.40	1,850.32	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	948,664.36	1,053,694.93			(109,283.35)		839,381.01	942,008.34	(2,403.24)	
GNMA	2007A Single Family	4.75	10/25/07	09/20/37	609,555.69	669,033.25			(4,195.73)		605,359.96	665,087.28	249.76	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	592,219.37	662,627.31			(3,166.43)		589,052.94	671,130.70	11,669.82	
GNMA	2007A Single Family	4.75	10/25/07	10/20/37	475,774.41	520,205.64			(2,833.45)		472,940.96	520,027.96	2,655.77	
GNMA	2007A Single Family	4.75	11/08/07	10/20/37	117,057.06	128,743.77			(665.44)		116,391.62	128,253.72	175.39	
GNMA	2007A Single Family	4.75	12/28/07	12/20/37	241,549.16	265,704.81			(1,365.12)		240,184.04	264,699.78	360.09	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	116,752.01	130,259.78			(963.50)		115,788.51	130,799.28	1,503.00	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	122,218.73	136,379.95			(770.86)		121,447.87	137,213.15	1,604.06	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	256,484.25	286,165.12			(1,536.84)		254,947.41	288,005.15	3,376.87	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	110,970.41	123,831.17			(595.25)		110,375.16	124,707.01	1,471.09	
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	661,835.25	732,412.10			(3,760.73)		658,074.52	726,542.55	(2,108.82)	
GNMA	2007A Single Family				108,346.18	119,167.42			(108,346.18)				(10,821.24)	
GNMA	2007A Single Family				150,047.65	164,866.95			(150,047.65)				(14,819.30)	
GNMA	2007A Single Family	5.49	12/20/07	12/20/37	201,730.26	225,088.47			(1,049.57)		200,680.69	226,717.52	2,678.62	
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	115,732.78	127,306.68			(649.50)		115,083.28	126,830.17	172.99	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	117,513.20	129,181.81			(74.74)		116,738.46	128,571.53	164.46	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	170,471.72	189,629.04			(869.21)		169,602.51	191,030.29	2,270.46	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	44,662.69	49,835.06			(231.21)		44,431.48	50,196.56	592.71	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	263,305.06	289,567.17			(1,468.51)		261,836.55	288,501.51	402.85	
GNMA	2007A Single Family	4.75	01/16/08	01/20/38	233,271.43	256,400.63			(143,730.82)		89,540.61	98,504.42	(14,165.39)	
GNMA	2007A Single Family	5.49	01/16/08	12/20/37	177,176.20	197,683.39			(1,098.33)		176,077.87	198,913.07	2,328.01	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	51,134.19	56,243.11			(293.01)		50,841.18	56,026.47	76.37	
GNMA	2007A Single Family	5.49	01/30/08	01/20/38	169,391.66	189,008.48			(863.03)		168,528.63	190,397.12	2,251.67	
GNMA	2007A Single Family	5.49	02/19/08	02/20/38	61,182.02	68,056.59			(305.79)		60,876.23	68,566.02	815.22	
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	47,853.34	53,398.01			(264.68)		47,588.66	53,766.71	633.38	
GNMA	2007A Single Family	5.49	02/13/08	01/20/38	82,599.08	92,162.36			(417.67)		82,181.41	92,843.10	1,098.41	
GNMA	2007A Single Family	4.75	02/13/08	12/20/37	70,177.15	77,181.11			(1,960.77)		68,216.38	75,164.33	(56.01)	
GNMA	2007A Single Family	5.49	04/08/08	04/20/38	72,373.20	80,755.23			(1,104.23)		71,268.97	80,516.32	865.32	
GNMA	2007A Single Family	4.75	04/08/08	03/20/38	112,260.86	120,117.50			(618.63)		111,642.23	119,551.57	52.70	
GNMA	2007A Single Family	4.75	04/08/08	04/20/38	90,829.07	99,923.95			(500.21)		90,328.86	99,560.54	136.80	
GNMA	2007A Single Family	5.49	03/12/08	03/20/38	218,267.96	242,810.50			(1,100.48)		217,167.48	244,619.02	2,909.00	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	111,866.82	123,061.30			(635.51)		111,231.31	122,592.30	166.51	
GNMA	2007A Single Family	4.75	02/19/08	12/20/37	99,668.88	109,566.50			(811.68)		98,857.20	108,878.63	123.81	
GNMA	2007A Single Family	5.49	02/19/08	01/20/38	226,588.38	252,060.13			(1,150.09)		225,438.29	253,926.61	3,016.57	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	141,058.15	155,039.96			(847.81)		140,210.34	154,396.79	204.64	
GNMA	2007A Single Family	5.49	02/19/08	10/20/37	133,681.02	149,165.13			(688.93)		132,992.09	150,253.33	1,777.13	
GNMA	2007A Single Family	4.75	02/27/08	02/20/38	88,003.65	96,810.83			(505.43)		87,498.22	96,435.74	130.34	
GNMA	2007A Single Family	5.49	02/27/08	02/20/38	88,595.94	98,860.90			(596.47)		87,999.47	99,422.40	1,157.97	
GNMA	2007A Single Family	5.49	03/27/08	03/20/38	97,155.95	108,417.06			(484.30)		96,671.65	109,225.76	1,293.00	
GNMA	2007A Single Family	5.49	03/27/08	02/20/38	163,488.57	182,428.59			(857.54)		162,631.03	183,739.52	2,168.47	
GNMA	2007A Single Family	4.75	04/15/08	02/20/38	102,903.71	113,207.66			(573.98)		102,329.73	112,786.77	153.09	
GNMA	2007A Single Family	5.49	04/15/08	03/20/38	44,098.67	49,055.54			(221.63)		43,877.04	49,421.32	587.41	
GNMA	2007A Single Family	5.49	04/24/08	04/20/38	165,024.98	184,133.58			(100,594.05)		64,430.93	72,688.57	(10,850.96)	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	41,283.33	46,068.71			(209.79)		41,073.54	46,407.39	548.47	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	72,266.65	80,642.03			(365.47)		71,901.18	81,236.88	960.32	

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GNMA	2007A Single Family	4.75	05/07/08	05/20/38	250,417.54	275,496.16			(1,425.42)		248,992.12	274,440.64	369.90	
GNMA	2007A Single Family	5.49	05/14/08	04/20/38	86,564.03	96,301.67			(427.64)		86,136.39	97,028.02	1,153.99	
GNMA	2007A Single Family	4.75	05/14/08	05/20/38	62,083.97	68,283.74			(342.26)		61,741.71	68,036.31	94.83	
GNMA	2007A Single Family	4.75	05/21/08	05/20/38	116,370.78	128,014.79			(1,246.71)		115,124.07	126,883.73	115.65	
GNMA	2007A Single Family	5.49	05/28/08	05/20/38	237,163.37	264,675.36			(1,178.81)		235,984.56	266,657.88	3,161.33	
GNMA	2007A Single Family	4.75	05/28/08	04/20/38	28,019.20	30,821.91			(159.84)		27,859.36	30,703.98	41.91	
GNMA	2007A Single Family	5.49	06/11/08	05/20/38	100,266.88	111,885.47			(687.32)		99,579.56	112,510.22	1,312.07	
GNMA	2007A Single Family	5.49	07/09/08	07/20/38	63,407.93	70,765.89			(334.88)		63,073.05	71,273.70	842.69	
GNMA	2007A Single Family	5.49	07/09/08	06/20/38	170,675.02	190,472.19			(853.15)		169,821.87	191,893.59	2,274.55	
GNMA	2007A Single Family	5.49	07/16/08	05/20/38	103,828.63	115,880.22			(556.63)		103,272.00	116,702.35	1,378.76	
GNMA	2007A Single Family	5.49	06/18/08	05/20/38	125,733.50	140,326.76			(650.61)		125,082.89	141,346.28	1,670.13	
GNMA	2007A Single Family	5.49	07/23/08	06/20/38	98,155.40	109,545.07			(489.73)		97,665.67	110,363.45	1,308.11	
GNMA	2007A Single Family	4.75	07/23/08	07/20/38	109,522.48	120,497.38			(591.32)		108,931.16	120,074.28	168.22	
GNMA	2007A Single Family	5.49	08/13/08	08/20/38	193,624.94	215,417.45			(1,324.60)		192,300.34	216,629.70	2,536.85	
GNMA	2007A Single Family	4.75	08/13/08	07/20/38	65,495.80	72,060.23			(366.99)		65,128.81	71,792.48	99.24	
GNMA	2007A Single Family	4.75	08/13/08	06/20/38	101,218.40	111,345.04			(551.48)		100,666.92	110,950.53	156.97	
GNMA	2007A Single Family	4.75	08/20/08	08/20/38	267,021.86	293,769.60			(1,442.53)		265,579.33	292,734.50	407.43	
GNMA	2007A Single Family	4.75	08/27/08	07/20/38	832,396.95	923,231.07			(130,770.62)		701,626.33	772,594.08	(19,866.37)	
GNMA	2007A Single Family	5.49	08/27/08	08/20/38	82,088.64	91,620.53			(397.84)		81,690.80	92,318.31	1,095.62	
GNMA	2007A Single Family	5.49	09/10/08	07/20/38	59,310.23	66,197.49			(289.25)		59,020.98	66,699.61	791.37	
GNMA	2007A Single Family	5.49	09/24/08	09/20/38	78,340.71	87,439.43			(385.01)		77,955.70	88,099.35	1,044.93	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	215,426.21	239,696.17			(2,032.26)		213,393.95	240,415.67	2,751.76	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	93,392.37	104,239.25			(500.30)		92,892.07	104,979.28	1,240.33	
GNMA	2007A Single Family	5.49	10/22/08	09/20/38	313,044.19	349,290.45			(1,611.83)		311,432.36	351,049.85	3,371.23	
GNMA	2007A Single Family	5.49	10/29/08	09/20/38	116,964.31	130,546.95			(557.35)		116,406.96	131,569.64	1,580.04	
GNMA	2007A Single Family	4.75	10/29/08	10/20/38	205,408.39	225,779.49			(1,900.48)		203,507.91	224,119.69	240.68	
GNMA	2007A Single Family	4.75	11/25/08	11/20/38	84,467.90	92,845.15			(1,334.22)		83,133.68	91,553.92	42.99	
GNMA	2007A Single Family	4.75	12/30/08	12/20/38	186,118.65	204,220.38			(1,017.06)		185,101.59	203,489.40	286.08	
GNMA	2007A Single Family	5.49	01/14/09	12/20/38	85,092.56	94,696.40			(405.74)		84,686.82	95,428.76	1,138.10	
GNMA	2007A Single Family	4.75	01/14/09	12/20/38	73,742.24	80,889.42			(390.73)		73,351.51	80,614.06	115.37	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	220,096.88	244,338.75			(1,284.23)		218,812.65	245,141.51	2,086.99	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	116,220.12	129,014.95			(562.29)		115,657.83	129,567.48	1,114.82	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	342,248.70	378,420.69			(1,654.74)		340,593.96	380,059.89	3,293.94	
GNMA	2007A Single Family	4.75	01/21/09	01/20/39	107,804.88	118,255.01			(558.36)		107,246.52	117,866.57	169.92	
FNMA	2007A Single Family				73,744.72	83,331.73			(73,744.72)				(9,587.01)	
FNMA	2007A Single Family	4.75	08/23/07	08/01/37	389,598.12	431,410.85			(2,801.43)		386,796.69	428,931.08	321.66	
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	248,295.58	282,754.14			(112,727.46)		135,568.12	155,377.78	(14,648.90)	
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	29,714.87	33,843.85			(228.37)		29,486.50	33,802.65	187.17	
FNMA	2007A Single Family	4.75	09/11/07	08/01/37	360,389.25	402,586.69			(3,842.97)		356,546.28	398,779.92	36.20	
FNMA	2007A Single Family	5.49	09/25/07	09/01/37	714,642.43	820,914.84			(74,769.93)		639,872.50	735,969.58	(10,175.33)	
FNMA	2007A Single Family	5.49	09/25/07	08/01/37	117,469.64	133,877.62			(735.99)		116,733.65	133,946.84	805.21	
FNMA	2007A Single Family	4.75	09/25/07	09/01/37	749,434.03	836,909.41			(142,820.91)		606,613.12	677,253.92	(16,834.58)	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	415,597.01	470,979.94			(2,816.28)		412,780.73	470,926.07	2,762.41	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	34,658.36	39,386.28			(281.94)		34,376.42	39,324.41	220.07	
FNMA	2007A Single Family	4.75	10/09/07	09/01/37	211,179.53	231,448.69			(1,268.91)		209,910.62	230,216.17	36.39	
FNMA	2007A Single Family	4.75	10/09/07	08/01/37	229,760.34	251,584.21			(1,810.37)		227,949.97	249,879.32	105.48	
FNMA	2007A Single Family	5.49	10/25/07	09/01/37	323,382.15	364,896.93			(1,734.26)		321,647.89	365,485.64	2,322.97	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	118,023.30	134,117.55			(7,517.14)		110,506.16	126,406.42	(193.99)	
FNMA	2007A Single Family	4.75	10/25/07	10/01/37	234,510.39	256,789.60			(1,480.14)		233,030.25	255,431.34	121.88	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	273,779.37	309,011.21			(1,502.67)		272,276.70	309,261.56	1,753.02	

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FNMA	2007A Single Family	4.75	11/08/07	09/01/37	94,710.93	103,801.63			(543.40)		94,167.53	103,293.16	34.93	
FNMA	2007A Single Family	5.49	11/21/07	10/01/37	139,023.41	156,715.22			(726.59)		138,296.82	156,969.82	981.19	
FNMA	2007A Single Family	5.49	11/21/07	09/01/37	82,176.39	93,383.50			(2,079.80)		80,096.59	91,657.96	354.26	
FNMA	2007A Single Family	4.75	11/28/07	09/01/37	105,203.31	115,293.19			(610.51)		104,592.80	114,734.44	51.76	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	178,302.59	201,237.99			(986.91)		177,315.68	201,434.41	1,183.33	
FNMA	2007A Single Family	5.49	12/12/07	09/01/37	84,356.39	95,071.76			(442.71)		83,913.68	95,185.29	556.24	
FNMA	2007A Single Family	4.75	12/11/07	12/01/37	212,460.73	235,197.09			(1,226.88)		211,233.85	234,010.67	40.46	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	178,651.40	201,741.45			(957.36)		177,694.04	202,082.64	1,298.55	
FNMA	2007A Single Family	5.49	12/20/07	12/01/37	122,273.93	138,016.38			(663.54)		121,610.39	138,142.78	789.94	
FNMA	2007A Single Family	5.49	01/16/08	08/01/37	94,934.51	107,711.89			(964.58)		93,969.93	107,329.83	582.52	
FNMA	2007A Single Family	4.75	01/30/08	12/01/37	84,760.74	92,922.47			(477.16)		84,283.58	92,493.46	48.15	
FNMA	2007A Single Family	5.49	02/13/08	11/01/37	64,970.98	73,761.06			(544.56)		64,426.42	73,629.34	412.84	
FNMA	2007A Single Family	4.75	02/13/08	01/01/38	188,615.52	206,549.23			(1,062.33)		187,553.19	205,591.31	104.41	
FNMA	2007A Single Family	5.49	02/19/08	01/01/38	86,470.14	97,760.26			(569.94)		85,900.20	97,768.00	577.68	
FNMA	2007A Single Family	4.75	03/12/08	02/01/38	208,372.94	228,533.46			(1,176.82)		207,196.12	227,438.59	81.95	
FNMA	2007A Single Family	5.49	03/20/08	02/01/38	268,597.53	303,177.92			(1,767.08)		266,830.45	303,166.01	1,755.17	
FNMA	2007A Single Family	5.49	03/20/08	11/01/37	314,634.99	355,179.66			(3,149.32)		311,485.67	353,851.07	1,820.73	
FNMA	2007A Single Family	4.75	03/27/08	03/01/38	169,519.63	185,667.75			(1,192.71)		168,326.92	184,579.91	104.87	
FNMA	2007A Single Family	5.49	04/08/08	03/01/38	118,110.35	133,220.14			(600.13)		117,510.22	133,401.16	781.15	
FNMA	2007A Single Family	5.49	04/22/08	04/01/38	51,360.06	57,929.39			(257.61)		51,102.45	58,047.98	376.20	
Freddie Mac	2007A Single Family	4.75	05/07/08	04/01/38	111,962.86	122,598.63			(616.60)		111,346.26	122,187.48	205.45	
Freddie Mac	2007A Single Family	5.49	05/07/08	03/01/38	22,870.10	25,487.78			(1,156.02)		21,714.08	24,421.53	89.77	
Freddie Mac	2007A Single Family	5.49	05/28/08	03/01/38	127,014.84	141,744.89			(647.34)		126,367.50	142,312.26	1,214.71	
Freddie Mac	2007A Single Family	4.75	06/18/08	05/01/38	109,468.59	119,566.90			(1,104.24)		108,364.35	118,631.95	169.29	
Freddie Mac	2007A Single Family	5.49	06/18/08	05/01/38	66,139.04	73,767.63			(356.17)		65,782.87	74,054.47	643.01	
Freddie Mac	2007A Single Family	5.49	06/25/08	06/01/38	88,862.67	99,742.65			(449.36)		88,413.31	100,147.88	854.59	
Freddie Mac	2007A Single Family	4.75	06/25/08	05/01/38	68,607.35	75,091.91			(395.22)		68,212.13	74,827.26	130.57	
Freddie Mac	2007A Single Family	5.49	07/16/08	06/01/38	123,112.71	137,282.20			(663.88)		122,448.83	137,788.20	1,169.88	
Freddie Mac	2007A Single Family	5.49	07/16/08	05/01/38	199,352.47	223,757.94			(70,733.88)		128,618.59	145,678.75	(7,345.31)	
Freddie Mac	2007A Single Family	4.75	07/23/08	07/01/38	80,168.39	87,559.18			(444.16)		79,724.23	87,268.76	153.74	
Freddie Mac	2007A Single Family	5.49	09/17/08	07/01/38	22,721.35	25,512.85			(729.81)		21,991.54	24,926.95	143.91	
GNMA	2007A Single Family	5.25	12/28/07	12/20/37	9,298.51	10,226.14			(49.83)		9,248.68	10,244.15	67.84	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	1,555.42	1,760.65			(8.78)		1,546.64	1,764.72	12.85	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	32,652.92	36,885.66			(4,437.04)		28,215.88	31,553.61	(895.01)	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	3,750.52	4,161.79			(19.77)		3,730.75	4,177.79	35.77	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	3,941.73	4,503.88			(19.36)		3,922.37	4,509.59	25.07	
GNMA	2007A Single Family	5.25	12/11/07	12/20/37	22,900.59	25,454.74			(130.62)		22,769.97	25,495.38	171.26	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	8,222.29	9,123.41			(43.70)		8,178.59	9,158.10	78.39	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	9,903.04	10,974.87			(4,153.48)		5,749.56	6,429.80	(391.59)	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	8,452.80	9,379.13			(48.66)		8,404.14	9,410.70	80.23	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	1,683.46	1,867.75			(16.45)		1,667.01	1,866.45	15.15	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	5,226.87	5,972.35			(3,243.67)		1,983.20	2,276.24	(452.44)	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	3,757.70	4,170.08			(19.55)		3,738.15	4,186.40	35.87	
GNMA	2007A Single Family	6.00	01/16/08	12/20/37	5,931.43	6,777.20			(2,166.39)		3,765.04	4,321.15	(289.66)	
GNMA	2007A Single Family	5.25	01/16/08	12/20/37	8,303.51	9,212.37			(48.37)		8,255.14	9,242.75	78.75	
GNMA	2007A Single Family	5.25	01/16/08	01/20/38	46,684.84	53,842.93			(307.51)		46,377.33	53,769.24	233.82	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	1,996.77	2,215.90			(10.46)		1,986.31	2,224.50	19.06	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	4,171.16	4,765.98			(19.60)		4,151.56	4,773.06	26.68	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,460.88	4,949.99			(23.21)		4,437.67	4,969.36	42.58	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	3,974.98	4,411.27			(22.86)		3,952.12	4,426.05	37.64	

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GNMA	2007A Single Family	6.00	02/13/08	01/20/38	5,561.02	6,354.04			(26.24)		5,534.78	6,363.36	35.56	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	6,981.37	7,737.53			(36.83)		6,944.54	7,777.23	76.53	
GNMA	2007A Single Family	5.25	04/08/08	03/20/38	12,245.58	13,589.26			(64.37)		12,181.21	13,641.70	116.81	
GNMA	2007A Single Family	6.00	04/08/08	04/20/38	5,419.97	6,193.07			(25.93)		5,394.04	6,201.75	34.61	
GNMA	2007A Single Family	5.25	04/08/08	04/20/38	3,121.53	3,463.72			(16.07)		3,105.46	3,477.48	29.83	
GNMA	2007A Single Family	6.00	03/12/08	03/20/38	3,407.67	3,893.30			(35.67)		3,372.00	3,876.49	18.86	
GNMA	2007A Single Family	5.25	03/12/08	03/20/38	8,121.43	9,013.02			(42.04)		8,079.39	9,048.47	77.49	
GNMA	2007A Single Family	5.25	03/20/08	03/20/38	3,809.05	4,220.62			(28.64)		3,780.41	4,227.28	35.30	
GNMA	2007A Single Family	6.00	02/19/08	01/20/38	6,626.08	7,570.79			(33.02)		6,593.06	7,579.95	42.18	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	4,114.57	4,566.21			(24.22)		4,090.35	4,580.90	38.91	
GNMA	2007A Single Family	6.00	02/19/08	02/20/38	3,481.39	3,977.71			(18.50)		3,462.89	3,981.19	21.98	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	7,931.20	8,800.90			(49.36)		7,881.84	8,826.23	74.69	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	3,805.72	4,348.69			(18.90)		3,786.82	4,353.98	24.19	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	1,954.00	2,168.09			(10.96)		1,943.04	2,175.70	18.57	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	2,001.92	2,221.61			(20.33)		1,981.59	2,219.18	17.90	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	6,250.64	7,142.00			(29.25)		6,221.39	7,152.81	40.06	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	3,400.14	3,772.80			(91.89)		3,308.25	3,704.01	23.10	
GNMA	2007A Single Family	5.25	03/27/08	03/20/38	4,925.41	5,465.98			(28.67)		4,896.74	5,483.92	46.61	
GNMA	2007A Single Family	6.00	03/27/08	03/20/38	6,414.30	7,317.25			(2,494.73)		3,919.57	4,498.90	(323.62)	
GNMA	2007A Single Family	6.00	04/15/08	04/20/38	2,645.66	3,022.63			(29.58)		2,616.08	3,007.35	14.30	
GNMA	2007A Single Family	6.00	04/22/08	04/20/38	3,637.30	4,156.54			(17.12)		3,620.18	4,162.69	23.27	
GNMA	2007A Single Family	6.00	05/07/08	04/20/38	4,083.08	4,665.55			(19.16)		4,063.92	4,672.53	26.14	
GNMA	2007A Single Family	5.25	05/07/08	05/20/38	32,140.29	36,171.41			(185.39)		31,954.90	36,157.14	171.12	
GNMA	2007A Single Family	5.25	05/07/08	04/20/38	5,057.05	5,612.04			(25.79)		5,031.26	5,634.65	48.40	
GNMA	2007A Single Family	5.25	05/14/08	04/20/38	4,728.15	5,246.86			(24.52)		4,703.63	5,267.50	45.16	
GNMA	2007A Single Family	6.00	05/21/08	05/20/38	4,544.09	5,192.17			(25.00)		4,519.09	5,195.66	28.49	
GNMA	2007A Single Family	6.00	05/28/08	05/20/38	6,078.39	6,945.74			(30.08)		6,048.31	6,954.26	38.60	
GNMA	2007A Single Family	5.25	05/28/08	01/20/38	2,887.45	3,204.28			(15.21)		2,872.24	3,216.58	27.51	
GNMA	2007A Single Family	6.00	06/11/08	06/20/38	5,249.06	5,998.02			(23.81)		5,225.25	6,007.91	33.70	
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	3,404.02	3,778.03			(19.53)		3,384.49	3,790.82	32.32	
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	10,331.14	11,464.95			(2,843.45)		7,487.69	8,374.94	(246.56)	
GNMA	2007A Single Family	6.00	07/09/08	07/20/38	15,007.98	17,367.63			(70.13)		14,937.85	17,406.53	109.03	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	7,158.55	7,943.40			(53.87)		7,104.68	7,956.04	66.51	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	4,481.02	4,967.21			(22.68)		4,458.34	4,994.00	49.47	
GNMA	2007A Single Family	6.00	07/16/08	07/20/38	1,688.17	1,928.65			(32.80)		1,655.37	1,902.89	7.04	
GNMA	2007A Single Family	6.00	06/18/08	06/20/38	2,890.25	3,302.23			(17.09)		2,873.16	3,303.08	17.94	
GNMA	2007A Single Family	5.25	06/18/08	06/20/38	8,075.32	8,961.87			(58.67)		8,016.65	8,978.31	75.11	
GNMA	2007A Single Family	6.00	06/25/08	06/20/38	11,118.14	12,776.07			(5,604.41)		5,513.73	6,329.17	(842.49)	
GNMA	2007A Single Family	5.25	06/25/08	06/20/38	4,013.84	4,455.10			(20.24)		3,993.60	4,473.30	38.44	
GNMA	2007A Single Family	5.25	07/16/08	07/20/38	9,458.57	10,496.91			(47.84)		9,410.73	10,539.65	90.58	
GNMA	2007A Single Family	6.00	07/23/08	07/20/38	5,379.23	6,146.90			(24.35)		5,354.88	6,157.10	34.55	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	16,003.09	17,875.01			(4,517.54)		11,485.55	12,847.56	(509.91)	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	2,889.85	3,207.63			(14.54)		2,875.31	3,220.77	27.68	
GNMA	2007A Single Family	6.00	07/29/08	07/20/38	1,294.57	1,479.32			(5.81)		1,288.76	1,481.84	8.53	
GNMA	2007A Single Family	5.25	07/29/08	07/20/38	3,527.54	3,915.42			(17.83)		3,509.71	3,931.36	33.77	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,833.94	5,365.43			(25.58)		4,808.36	5,385.99	46.14	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	8,710.94	9,668.77			(43.50)		8,667.44	9,708.74	83.47	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	16,337.79	18,710.34			(1,054.64)		15,283.15	17,647.79	(7.91)	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	20,105.03	22,346.17			(118.94)		19,986.09	22,384.59	157.36	
GNMA	2007A Single Family	5.25	08/13/08	07/20/38	26,542.49	29,832.89			(176.64)		26,365.85	29,814.69	158.44	

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GNMA	2007A Single Family	6.00	08/13/08	08/20/38	2,493.59	2,849.47			(11.89)		2,481.70	2,853.49	15.91	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	4,471.26	4,960.93			(22.55)		4,448.71	4,982.40	44.02	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	7,990.16	8,869.25			(77.19)		7,912.97	8,864.24	72.18	
GNMA	2007A Single Family	6.00	08/20/08	08/20/38	3,264.10	3,730.26			(14.79)		3,249.31	3,736.43	20.96	
GNMA	2007A Single Family	5.25	08/20/08	08/20/38	18,358.56	20,436.44			(3,471.81)		14,886.75	16,652.18	(312.45)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,759.35	5,282.66			(23.82)		4,735.53	5,304.43	45.59	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	3,556.28	3,947.14			(17.67)		3,538.61	3,963.57	34.10	
GNMA	2007A Single Family	6.00	08/27/08	08/20/38	2,538.48	2,901.07			(18.90)		2,519.58	2,897.36	15.19	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	26,546.09	29,410.93			(140.37)		26,405.72	29,462.73	192.17	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	9,571.69	10,623.49			(55.42)		9,516.27	10,658.89	90.82	
GNMA	2007A Single Family	6.00	09/10/08	09/20/38	6,900.33	7,885.70			(31.72)		6,868.61	7,898.42	44.44	
GNMA	2007A Single Family	5.25	09/10/08	09/20/38	26,382.33	29,653.06			(145.46)		26,236.87	29,669.30	161.70	
GNMA	2007A Single Family	5.25	09/10/08	08/20/38	12,474.85	13,845.78			(68.78)		12,406.07	13,895.90	118.90	
GNMA	2007A Single Family	5.25	09/17/08	09/20/38	7,423.97	8,240.73			(41.99)		7,381.98	8,269.29	70.55	
GNMA	2007A Single Family	5.25	09/17/08	08/20/38	7,948.47	8,822.69			(39.48)		7,908.99	8,859.41	76.20	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,745.67	3,137.45			(12.37)		2,733.30	3,143.20	18.12	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	11,445.23	12,703.98			(60.16)		11,385.07	12,753.12	109.30	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	4,656.85	5,169.03			(24.22)		4,632.63	5,189.31	44.50	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,408.14	2,752.20			(11.69)		2,396.45	2,755.86	15.35	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	10,624.81	11,793.92			(55.86)		10,568.95	11,839.53	101.47	
GNMA	2007A Single Family	6.00	10/08/08	10/20/38	12,119.21	13,900.67			(57.01)		12,062.20	13,938.21	94.55	
GNMA	2007A Single Family	5.25	10/08/08	09/20/38	7,111.34	7,892.22			(37.76)		7,073.58	7,923.62	69.16	
GNMA	2007A Single Family	6.00	10/15/08	09/20/38	2,335.83	2,669.19			(10.33)		2,325.50	2,674.33	15.47	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	13,425.17	15,413.25			(62.69)		13,362.48	15,427.65	77.09	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	15,896.38	17,789.73			(79.97)		15,816.41	17,826.49	116.73	
GNMA	2007A Single Family	5.25	10/22/08	09/20/38	4,846.97	5,379.54			(39.59)		4,807.38	5,384.51	44.56	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	4,973.91	5,675.11			(97.22)		4,876.69	5,607.43	29.54	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	9,101.45	10,103.55			(44.71)		9,056.74	10,146.24	87.40	
GNMA	2007A Single Family	5.25	10/22/08	08/20/38	4,255.80	4,724.10			(27.82)		4,227.98	4,736.26	39.98	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	10,708.20	12,255.56			(50.52)		10,657.68	12,256.32	51.28	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	5,905.54	6,749.27			(31.03)		5,874.51	6,755.57	37.33	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	13,090.26	14,529.97			(64.80)		13,025.46	14,590.95	125.78	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	4,639.51	5,143.55			(23.24)		4,616.27	5,170.80	50.49	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	5,761.74	6,584.81			(29.92)		5,731.82	6,591.33	36.44	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	12,764.95	14,642.67			(59.39)		12,705.56	14,682.98	99.70	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	4,086.80	4,671.02			(17.93)		4,068.87	4,679.86	26.77	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,668.98	3,050.36			(12.17)		2,656.81	3,055.35	17.16	
GNMA	2007A Single Family	5.25	11/19/08	11/20/38	4,055.71	4,502.23			(20.07)		4,035.64	4,521.04	38.88	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,787.59	3,185.91			(14.42)		2,773.17	3,189.16	17.67	
GNMA	2007A Single Family	5.25	11/25/08	11/20/38	5,017.71	5,569.91			(25.11)		4,992.60	5,592.89	48.09	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	5,061.16	5,784.34			(23.25)		5,037.91	5,793.56	32.47	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	12,335.36	14,097.60			(55.11)		12,280.25	14,123.32	80.83	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	12,182.43	13,901.38			(63.99)		12,118.44	13,973.76	136.37	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	6,925.14	7,685.97			(73.37)		6,851.77	7,674.32	61.72	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	4,824.69	5,355.60			(23.49)		4,801.20	5,378.46	46.35	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	9,721.61	11,111.64			(48.01)		9,673.60	11,125.47	61.84	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	1,759.96	2,011.50			(7.92)		1,752.04	2,014.88	11.30	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	2,414.54	2,759.60			(11.53)		2,403.01	2,763.52	15.45	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	4,561.28	5,213.33			(20.38)		4,540.90	5,222.29	29.34	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	2,417.26	2,762.37			(10.62)		2,406.64	2,767.77	16.02	

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GNMA	2007A Single Family	6.00	02/18/09	01/20/39	2,548.80	2,913.27			(11.18)		2,537.62	2,918.50	16.41	
GNMA	2007A Single Family	5.25	02/25/09	02/20/39	2,451.77	2,721.65			(12.59)		2,439.18	2,732.51	23.45	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	8,914.81	10,188.79			(52.28)		8,862.53	10,191.98	55.47	
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,368.85	4,849.86			(21.14)		4,347.71	4,870.68	41.96	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	4,002.76	4,575.74			(17.21)		3,985.55	4,584.33	25.80	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	2,282.10	2,608.14			(9.87)		2,272.23	2,613.38	15.11	
GNMA	2007A Single Family	5.25	03/11/09	02/20/39	4,866.57	5,402.91			(25.92)		4,840.65	5,423.39	46.40	
GNMA	2007A Single Family	5.25	03/11/09	01/20/39	4,058.73	4,505.63			(19.51)		4,039.22	4,525.12	39.00	
GNMA	2007A Single Family	6.00	03/11/09	02/20/39	4,405.72	5,036.14			(38.06)		4,367.66	5,023.63	25.55	
GNMA	2007A Single Family	6.00	03/18/09	03/20/39	8,183.03	9,353.18			(35.05)		8,147.98	9,370.90	52.77	
GNMA	2007A Single Family	6.00	03/25/09	03/20/39	2,273.79	2,598.80			(9.65)		2,264.14	2,603.84	14.69	
GNMA	2007A Single Family	6.00	04/08/09	10/20/38	2,499.47	2,856.84			(17.17)		2,482.30	2,854.87	15.20	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	3,692.39	4,098.62			(18.62)		3,673.77	4,115.37	35.37	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	2,657.45	3,036.69			(12.00)		2,645.45	3,042.09	17.40	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,183.93	3,638.63			(13.88)		3,170.05	3,645.80	21.05	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,292.07	3,762.65			(15.44)		3,276.63	3,768.27	21.06	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	8,919.46	9,900.52			(46.18)		8,873.28	9,939.72	85.38	
GNMA	2007A Single Family	6.00	01/14/09	12/20/38	6,224.61	7,114.37			(27.39)		6,197.22	7,127.21	40.23	
GNMA	2007A Single Family	5.25	01/14/09	01/20/39	7,767.11	8,623.15			(37.69)		7,729.42	8,660.05	74.59	
GNMA	2007A Single Family	5.25	01/14/09	12/20/38	4,010.67	4,452.14			(19.53)		3,991.14	4,471.11	38.50	
GNMA	2007A Single Family	6.00	01/14/09	01/20/39	7,764.05	8,875.60			(33.94)		7,730.11	8,891.79	50.13	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,301.44	2,630.11			(10.08)		2,291.36	2,635.27	15.24	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	6,340.89	7,038.95			(30.67)		6,310.22	7,069.17	60.89	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	3,819.93	4,240.29			(22.87)		3,797.06	4,253.58	36.16	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,732.97	3,123.87			(17.37)		2,715.60	3,123.27	16.77	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	4,354.63	4,834.44			(20.97)		4,333.66	4,855.30	41.83	
GNMA	2007A Single Family				5,785.38	6,422.30			(5,785.38)				(636.92)	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	4,818.46	5,506.73			(20.72)		4,797.74	5,517.90	31.89	
GNMA	2007A Single Family	6.00	11/24/09	09/20/39	5,085.53	5,814.41			(20.66)		5,064.87	5,826.71	32.96	
GNMA	2007A Single Family	5.25	11/24/09	10/20/39	8,905.24	9,890.02			(4,590.19)		4,315.05	4,829.40	(470.43)	
GNMA	2007A Single Family	5.25	05/18/10	04/20/40	24,484.43	27,161.86			(110.60)		24,373.83	27,721.81	670.55	
GNMA	2007A Single Family	5.25	05/25/10	05/20/40	29,543.30	33,024.18			(143.51)		29,399.79	33,456.12	575.45	
GNMA	2007A Single Family	6.00	12/17/09	11/20/39	2,311.91	2,643.45			(9.40)		2,302.51	2,649.02	14.97	
GNMA	2007A Single Family	5.25	12/17/09	12/20/39	13,808.45	15,443.32			(3,987.40)		9,821.05	10,977.36	(478.56)	
GNMA	2007A Single Family	5.25	12/17/09	11/20/39	3,115.45	3,459.55			(15.90)		3,099.55	3,473.29	29.64	
GNMA	2007A Single Family	6.00	12/29/09	12/20/39	9,564.76	10,933.39			(38.66)		9,526.10	10,956.69	61.96	
GNMA	2007A Single Family	5.25	01/20/10	12/20/39	6,629.56	7,353.58			(29.80)		6,599.76	7,396.49	72.71	
GNMA	2007A Single Family	5.25	01/27/10	12/20/39	9,637.46	10,703.70			(43.72)		9,593.74	10,752.40	92.42	
GNMA	2007A Single Family	6.00	01/27/10	12/20/39	2,474.50	2,829.45			(22.15)		2,452.35	2,821.48	14.18	
GNMA	2007A Single Family	5.25	02/23/10	02/20/40	19,337.06	21,621.04			(92.37)		19,244.69	21,678.07	149.40	
GNMA	2007A Single Family	6.00	03/16/10	03/20/40	2,960.43	3,384.09			(11.59)		2,948.84	3,391.67	19.17	
GNMA	2007A Single Family	5.25	03/17/10	03/20/40	1,255,216.08	1,353,740.01			(7,826.40)		1,247,389.68	1,355,703.78	9,790.17	
GNMA	2007A Single Family	5.25	03/30/10	03/20/40	33,167.47	36,684.67			(4,278.71)		28,888.76	31,975.27	(430.69)	
GNMA	2007A Single Family	5.25	03/30/10	02/20/40	2,658.75	2,952.63			(12.12)		2,646.63	2,965.92	25.41	
GNMA	2007A Single Family	5.25	04/13/10	03/20/40	7,149.96	7,940.05			(112.32)		7,037.64	7,886.59	58.86	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	46,712.63	53,891.15			(5,083.14)		41,629.49	47,892.46	(915.55)	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	8,061.14	8,952.63			(35.59)		8,025.55	8,994.24	77.20	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	35,198.14	39,498.20			(155.36)		35,042.78	39,601.25	258.41	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	2,413.60	2,680.45			(10.88)		2,402.72	2,692.64	23.07	
GNMA	2007A Single Family	5.25	04/28/10	04/20/40	19,228.52	21,553.24			(103.23)		19,125.29	21,570.76	120.75	

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GNMA	2007A Single Family	5.25	06/15/10	06/20/40	43,677.33	49,007.40			(226.76)		43,450.57	49,098.73	318.09	
GNMA	2007A Single Family	5.25	07/20/10	07/20/40	23,957.33	26,859.92			(107.44)		23,849.89	26,958.39	205.91	
GNMA	2007A Single Family	5.25	07/28/10	06/20/40	2,349.59	2,609.40			(11.31)		2,338.28	2,620.58	22.49	
GNMA	2007A Single Family	5.25	07/28/10	07/20/40	32,172.32	36,102.94			(3,231.79)		28,940.53	32,497.26	(373.89)	
GNMA	2007A Single Family	5.25	08/17/10	07/20/40	23,689.22	26,689.53			(101.67)		23,587.55	26,791.25	203.39	
GNMA	2007A Single Family	5.25	08/24/10	08/20/40	13,567.89	15,053.29			(3,785.38)		9,782.51	10,952.00	(315.91)	
GNMA	2007A Single Family	5.25	09/14/10	08/20/40	7,680.65	8,530.63			(33.41)		7,647.24	8,571.21	73.99	
GNMA	2007A Single Family	5.25	06/29/10	04/20/40	7,795.59	8,657.69			(34.07)		7,761.52	8,698.38	74.76	
GNMA	2007A Single Family	5.25	06/29/10	06/20/40	22,042.37	24,454.04			(97.63)		21,944.74	24,923.61	567.20	
GNMA	2007A Single Family	5.25	09/21/10	08/20/40	24,390.32	27,388.82			(105.17)		24,285.15	27,484.08	200.43	
GNMA	2007A Single Family	5.25	10/19/10	10/20/40	36,403.47	42,143.33			(158.54)		36,244.93	42,247.71	262.92	
GNMA	2007A Single Family	5.25	11/09/10	10/20/40	6,858.11	7,571.35			(31.55)		6,826.56	7,613.21	73.41	
GNMA	2007A Single Family	5.25	12/21/10	11/15/40	6,300.72	7,143.15			(27.26)		6,273.46	7,127.32	11.43	
FNMA	2007A Single Family	6.00	12/11/07	12/01/37	2,247.60	2,566.98			(10.73)		2,236.87	2,566.44	10.19	
FNMA	2007A Single Family	5.25	12/12/07	12/01/37	15,339.18	17,297.70			(123.23)		15,215.95	17,237.35	62.88	
FNMA	2007A Single Family	5.25	12/20/07	11/01/37	4,550.99	5,128.51			(32.58)		4,518.41	5,119.56	23.63	
FNMA	2007A Single Family	5.25	12/20/07	12/01/37	4,178.69	4,710.35			(22.07)		4,156.62	4,703.56	15.28	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	8,749.26	9,866.53			(50.98)		8,698.28	9,846.72	31.17	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	3,344.62	3,761.15			(17.76)		3,326.86	3,758.08	14.69	
FNMA	2007A Single Family	6.00	01/16/08	12/01/37	2,516.59	2,878.39			(11.91)		2,504.68	2,877.94	11.46	
FNMA	2007A Single Family	5.25	01/16/08	12/01/37	15,925.42	17,974.18			(84.61)		15,840.81	17,950.45	60.88	
FNMA	2007A Single Family	6.00	01/30/08	01/01/38	3,238.82	3,704.91			(15.25)		3,223.57	3,707.30	17.64	
FNMA	2007A Single Family	5.25	01/30/08	01/01/38	3,289.44	3,713.05			(17.17)		3,272.27	3,707.84	11.96	
FNMA	2007A Single Family	6.00	02/13/08	02/01/38	3,325.81	3,803.10			(15.67)		3,310.14	3,802.13	14.70	
FNMA	2007A Single Family	5.25	02/13/08	02/01/38	9,627.39	10,865.46			(113.61)		9,513.78	10,790.61	38.76	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,761.14	7,629.99			(45.92)		6,715.22	7,608.11	24.04	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,823.38	7,700.49			(35.65)		6,787.73	7,690.04	25.20	
FNMA	2007A Single Family	6.00	02/27/08	02/01/38	5,162.20	5,911.91			(2,136.93)		3,025.27	3,238.37	(536.61)	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	1,668.14	1,885.46			(13.40)		1,654.74	1,877.29	5.23	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	12,062.93	13,608.92			(63.35)		11,999.58	13,589.75	44.18	
FNMA	2007A Single Family	6.00	03/20/08	03/01/38	2,326.54	2,661.58			(10.88)		2,315.66	2,662.32	11.62	
FNMA	2007A Single Family	5.25	03/27/08	03/01/38	2,576.33	2,910.13			(14.18)		2,562.15	2,905.70	9.75	
FNMA	2007A Single Family	6.00	03/27/08	03/01/38	2,379.38	2,721.98			(11.32)		2,368.06	2,721.76	11.10	
FNMA	2007A Single Family				2,303.32	2,603.44			(2,303.32)				(300.12)	
FNMA	2007A Single Family	6.00	02/04/09	10/01/38	1,403.21	1,602.94			(6.45)		1,396.76	1,603.35	6.86	
GNMA	2007A Single Family	5.25	09/16/09	08/20/39	4,646.06	5,159.45			(21.40)		4,624.66	5,182.61	44.56	
GNMA	2007A Single Family	6.00	09/16/09	08/20/39	8,151.83	9,319.55			(33.38)		8,118.45	9,338.98	52.81	
GNMA	2007A Single Family	5.25	09/29/09	09/20/39	8,506.42	9,445.93			(42.65)		8,463.77	9,484.46	81.18	
Freddie Mac	2007A Single Family	5.25	12/11/07	11/01/37	7,611.79	8,494.69			(40.66)		7,571.13	8,501.45	47.42	
Freddie Mac	2007A Single Family	5.25	12/20/07	12/01/37	3,068.44	3,425.58			(16.29)		3,052.15	3,428.36	19.07	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	8,652.36	9,658.30			(47.04)		8,605.32	9,665.57	54.31	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	4,309.73	4,812.57			(22.72)		4,287.01	4,817.72	27.87	
Freddie Mac	2007A Single Family	5.25	01/30/08	01/01/38	7,251.82	8,096.90			(39.78)		7,212.04	8,101.64	44.52	
Freddie Mac	2007A Single Family				5,778.10	6,447.70			(5,778.10)				(669.60)	
Freddie Mac	2007A Single Family	6.00	02/13/08	01/01/38	1,588.19	1,806.49			(8.01)		1,580.18	1,810.16	11.68	
Freddie Mac	2007A Single Family	5.25	02/13/08	01/01/38	2,637.70	2,944.70			(13.81)		2,623.89	2,947.22	16.33	
Freddie Mac	2007A Single Family	5.25	03/20/08	02/01/38	2,436.69	2,719.98			(12.69)		2,424.00	2,722.53	15.24	
Freddie Mac	2007A Single Family	6.00	03/20/08	03/01/38	3,929.05	4,469.20			(18.52)		3,910.53	4,479.75	29.07	
Freddie Mac	2007A Single Family	6.00	04/22/08	02/01/38	2,081.85	2,368.11			(10.32)		2,071.53	2,372.96	15.17	
Freddie Mac	2007A Single Family	5.25	05/14/08	04/01/38	5,434.88	6,068.18			(27.91)		5,406.97	6,074.81	34.54	

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Freddie Mac	2007A Single Family	5.25	05/21/08	04/01/38	4,311.71	4,815.13			(22.14)		4,289.57	4,821.11	28.12	
Freddie Mac	2007A Single Family	5.25	05/21/08	05/01/38	3,754.85	4,189.46			(19.77)		3,735.08	4,192.47	22.78	
Freddie Mac	2007A Single Family	5.25	05/28/08	04/01/38	3,143.37	3,509.42			(20.69)		3,122.68	3,508.12	19.39	
Freddie Mac	2007A Single Family	6.00	06/18/08	05/01/38	3,806.69	4,330.32			(20.54)		3,786.15	4,337.55	27.77	
Freddie Mac	2007A Single Family	5.25	06/18/08	02/01/38	2,361.09	2,635.60			(18.95)		2,342.14	2,630.99	14.34	
Freddie Mac	2007A Single Family	6.00	06/25/08	05/01/38	3,420.63	3,891.20			(15.67)		3,404.96	3,900.90	25.37	
Freddie Mac	2007A Single Family	6.00	07/16/08	06/01/38	5,157.72	5,867.17			(28.59)		5,129.13	5,876.12	37.54	
Freddie Mac	2007A Single Family	5.25	07/16/08	06/01/38	2,566.68	2,866.26			(13.83)		2,552.85	2,868.43	16.00	
Freddie Mac	2007A Single Family	6.00	07/23/08	06/01/38	1,894.85	2,155.35			(13.36)		1,881.49	2,155.34	13.35	
Freddie Mac	2007A Single Family	6.00	08/13/08	06/01/38	2,016.33	2,293.58			(18.96)		1,997.37	2,288.13	13.51	
Freddie Mac	2007A Single Family	6.00	08/20/08	06/01/38	5,017.04	5,707.35			(23.40)		4,993.64	5,721.16	37.21	
Freddie Mac	2007A Single Family	6.00	08/27/08	08/01/38	3,390.25	3,851.27			(15.21)		3,375.04	3,863.89	27.83	
Freddie Mac	2007A Single Family	5.25	09/17/08	08/01/38	1,245.23	1,397.13			(6.23)		1,239.00	1,399.20	8.30	
Freddie Mac	2007A Single Family	5.25	09/24/08	06/01/38	4,696.41	5,242.00			(23.94)		4,672.47	5,247.67	29.61	
Freddie Mac	2007A Single Family	6.00	10/22/08	07/01/38	2,511.24	2,856.96			(11.42)		2,499.82	2,864.00	18.46	
Freddie Mac	2007A Single Family	5.25	11/19/08	09/01/38	3,724.37	4,156.76			(19.10)		3,705.27	4,160.45	22.79	
Freddie Mac	2007A Single Family	5.25	12/10/08	11/01/38	10,428.18	11,638.90			(52.48)		10,375.70	11,651.29	64.87	
Freddie Mac	2007A Single Family	6.00	01/14/09	11/01/38	3,038.84	3,457.84			(14.53)		3,024.31	3,464.73	21.42	
Freddie Mac	2007A Single Family	6.00	02/18/09	01/01/39	4,426.27	5,036.82			(19.75)		4,406.52	5,050.01	32.94	
Freddie Mac	2007A Single Family	4.75	02/18/09	10/01/38	1,564.25	1,706.48			(8.20)		1,555.95	1,701.42	3.24	
Freddie Mac	2007A Single Family	4.75	02/18/09	12/01/38	2,261.71	2,476.11			(13.50)		2,249.19	2,468.26	4.67	
Freddie Mac	2007A Single Family	4.75	03/11/09	12/01/38	2,691.93	2,936.46			(14.09)		2,677.84	2,927.87	5.50	
Freddie Mac	2007A Single Family	5.25	03/25/09	01/01/39	2,384.47	2,661.55			(23.24)		2,361.23	2,651.88	13.57	
2007A Single Family Total					47,242,949.13	52,481,359.86	2,096,911.18	(540,429.07)	(1,933,429.82)	0.00	46,866,001.42	52,151,047.50	46,635.35	0.00
GIC's	2007B Single Family	4.52	09/20/07	08/31/39	1,354,219.42	1,354,219.42	590,145.59				1,944,365.01	1,944,365.01		
Repo Agmt	2007B Single Family	0.06	05/29/15	06/01/15	2,627,938.45	2,627,938.45		(1,463,875.79)			1,164,062.66	1,164,062.66		
GNMA	2007B Single Family	5.25	12/28/07	12/20/37	260,030.02	283,791.83			(1,415.14)		258,614.88	284,291.30	1,914.61	
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	42,259.39	46,424.31			(252.25)		42,007.14	46,531.54	359.48	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	906,170.22	1,023,635.85			(123,134.63)		783,035.59	875,662.82	(24,838.40)	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	104,081.10	115,496.41			(548.85)		103,532.25	115,940.26	992.70	
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	107,915.64	118,757.01			(574.63)		107,341.01	118,907.49	725.11	
GNMA	2007B Single Family	5.25	12/11/07	12/20/37	635,527.48	706,409.60			(3,625.12)		631,902.36	707,537.34	4,752.86	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	228,181.34	253,189.17			(1,212.72)		226,968.62	254,151.71	2,175.26	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	274,825.63	304,570.07			(115,265.75)		159,559.88	178,437.28	(10,867.04)	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	234,577.87	260,285.89			(1,350.29)		233,227.58	261,161.83	2,226.23	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	46,717.82	51,833.08			(456.26)		46,261.56	51,796.87	420.05	
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	143,134.07	157,477.17			(88,846.73)		54,287.34	60,019.21	(8,611.23)	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	104,281.37	115,726.43			(542.58)		103,738.79	116,179.35	995.50	
GNMA	2007B Single Family	6.00	01/16/08	12/20/37	162,413.06	178,699.01			(59,361.95)		103,051.11	113,938.66	(5,398.40)	
GNMA	2007B Single Family	5.25	01/16/08	12/20/37	230,437.50	255,658.17			(1,342.46)		229,095.04	256,500.98	2,185.27	
GNMA	2007B Single Family	5.25	01/16/08	01/20/38	1,295,578.91	1,494,226.85			(8,534.04)		1,287,044.87	1,492,181.73	6,488.92	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	55,414.18	61,495.02			(290.27)		55,123.91	61,733.53	528.78	
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	114,223.05	125,667.93			(583.49)		113,639.56	125,854.59	770.15	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	123,796.95	137,370.17			(644.29)		123,152.66	137,907.74	1,181.86	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	110,311.70	122,419.76			(634.42)		109,677.28	122,830.02	1,044.68	
GNMA	2007B Single Family	6.00	02/13/08	01/20/38	152,289.77	167,541.37			(780.85)		151,508.92	167,787.04	1,026.52	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	193,744.28	214,728.91			(1,022.17)		192,722.11	215,830.33	2,123.59	
GNMA	2007B Single Family	5.25	04/08/08	03/20/38	339,832.74	377,123.55			(1,786.77)		338,045.97	378,578.94	3,242.16	
GNMA	2007B Single Family	6.00	04/08/08	04/20/38	148,469.82	163,296.88			(770.86)		147,698.96	163,525.57	999.55	

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GNMA	2007B Single Family	5.25	04/08/08	04/20/38	86,628.42	96,123.72			(445.96)		86,182.46	96,505.53	827.77	
GNMA	2007B Single Family	6.00	03/12/08	03/20/38	93,335.10	102,657.47			(1,015.07)		92,320.03	102,214.08	571.68	
GNMA	2007B Single Family	5.25	03/12/08	03/20/38	225,381.54	250,125.67			(1,166.40)		224,215.14	251,109.37	2,150.10	
GNMA	2007B Single Family	5.25	03/20/08	03/20/38	105,543.13	117,129.15			(791.80)		104,751.33	117,313.71	976.36	
GNMA	2007B Single Family	6.00	02/19/08	01/20/38	181,459.77	199,624.34			(978.66)		180,481.11	199,865.62	1,219.94	
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	114,186.72	126,719.70			(672.13)		113,514.59	127,127.27	1,079.70	
GNMA	2007B Single Family	6.00	02/19/08	02/20/38	95,343.28	104,882.98			(545.69)		94,797.59	104,974.80	637.51	
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	220,105.23	244,239.21			(1,369.82)		218,735.41	244,941.86	2,072.47	
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	104,230.27	114,664.84			(560.34)		103,669.93	114,804.37	699.87	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	54,226.21	60,168.00			(304.10)		53,922.11	60,379.00	515.10	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	55,555.64	61,653.23			(564.22)		54,991.42	61,585.83	496.82	
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	171,188.77	188,318.23			(871.73)		170,317.04	188,602.88	1,156.38	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	94,359.89	104,701.24			(2,550.34)		91,809.55	102,792.18	641.28	
GNMA	2007B Single Family	5.25	03/27/08	03/20/38	136,688.27	151,689.88			(795.93)		135,892.34	152,187.52	1,293.57	
GNMA	2007B Single Family	6.00	03/27/08	03/20/38	175,694.89	192,938.97			(68,377.58)		107,317.31	118,625.40	(5,935.99)	
GNMA	2007B Single Family	6.00	04/15/08	04/20/38	72,475.52	79,699.91			(839.52)		71,636.00	79,296.81	436.42	
GNMA	2007B Single Family	6.00	04/22/08	04/20/38	99,641.07	109,598.42			(509.76)		99,131.31	109,760.34	671.68	
GNMA	2007B Single Family	6.00	05/07/08	04/20/38	111,859.31	123,019.87			(570.66)		111,288.65	123,203.59	754.38	
GNMA	2007B Single Family	5.25	05/07/08	05/20/38	891,944.89	1,003,814.14			(5,145.37)		886,799.52	1,003,418.10	4,749.33	
GNMA	2007B Single Family	5.25	05/07/08	04/20/38	140,340.98	155,743.16			(715.76)		139,625.22	156,370.42	1,343.02	
GNMA	2007B Single Family	5.25	05/14/08	04/20/38	131,213.89	145,608.73			(680.26)		130,533.63	146,181.54	1,253.07	
GNMA	2007B Single Family	6.00	05/21/08	05/20/38	124,497.24	136,905.74			(735.75)		123,761.49	136,997.51	827.52	
GNMA	2007B Single Family	6.00	05/28/08	05/20/38	166,539.71	183,143.24			(892.27)		165,647.44	183,367.75	1,116.78	
GNMA	2007B Single Family	5.25	05/28/08	01/20/38	80,131.70	88,923.98			(422.28)		79,709.42	89,265.22	763.52	
GNMA	2007B Single Family	6.00	06/11/08	06/20/38	143,828.44	158,153.98			(711.50)		143,116.94	158,414.66	972.18	
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	94,467.18	104,846.35			(541.93)		93,925.25	105,201.19	896.77	
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	286,704.90	318,170.63			(78,910.42)		207,794.48	232,417.72	(6,842.49)	
GNMA	2007B Single Family	6.00	07/09/08	07/20/38	411,282.26	457,943.95			(2,090.09)		409,192.17	458,969.72	3,115.86	
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	198,660.15	220,442.08			(1,495.08)		197,165.07	220,792.60	1,845.60	
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	124,355.18	137,848.12			(629.28)		123,725.90	138,591.44	1,372.60	
GNMA	2007B Single Family	6.00	07/16/08	07/20/38	46,264.92	50,854.18			(917.65)		45,347.27	50,174.64	238.11	
GNMA	2007B Single Family	6.00	06/18/08	06/20/38	79,197.23	87,072.27			(500.63)		78,696.60	87,094.63	522.99	
GNMA	2007B Single Family	5.25	06/18/08	06/20/38	224,103.02	248,706.27			(1,627.98)		222,475.04	249,162.51	2,084.22	
GNMA	2007B Single Family	6.00	06/25/08	06/20/38	304,660.72	336,875.43			(153,634.93)		151,025.79	166,885.54	(16,354.96)	
GNMA	2007B Single Family	5.25	06/25/08	06/20/38	111,391.60	123,636.12			(561.78)		110,829.82	124,141.05	1,066.71	
GNMA	2007B Single Family	5.25	07/16/08	07/20/38	262,489.89	291,305.96			(1,327.44)		261,162.45	292,491.99	2,513.47	
GNMA	2007B Single Family	6.00	07/23/08	07/20/38	147,420.60	162,079.66			(727.98)		146,692.62	162,348.27	996.59	
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	444,110.66	496,059.93			(125,368.79)		318,741.87	356,540.14	(14,151.00)	
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	80,199.31	89,017.00			(403.68)		79,795.63	89,381.43	768.11	
GNMA	2007B Single Family	6.00	07/29/08	07/20/38	35,477.81	39,006.42			(173.63)		35,304.18	39,072.78	239.99	
GNMA	2007B Single Family	5.25	07/29/08	07/20/38	97,894.39	108,659.25			(495.00)		97,399.39	109,101.56	937.31	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	134,149.67	148,899.32			(710.21)		133,439.46	149,469.79	1,280.68	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	241,742.09	268,323.83			(1,207.27)		240,534.82	269,433.06	2,316.50	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	447,794.21	493,348.27			(29,078.35)		418,715.86	465,331.15	1,061.23	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	557,947.33	620,141.71			(3,300.93)		554,646.40	621,207.85	4,367.07	
GNMA	2007B Single Family	5.25	08/13/08	07/20/38	736,595.01	827,910.31			(4,902.32)		731,692.69	827,404.98	4,396.99	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	68,345.85	75,134.02			(353.84)		67,992.01	75,239.79	459.61	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	124,085.07	137,673.85			(625.51)		123,459.56	138,269.37	1,221.03	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	221,738.83	246,136.00			(2,141.86)		219,596.97	245,996.73	2,002.59	
GNMA	2007B Single Family	6.00	08/20/08	08/20/38	89,468.06	98,358.39			(442.34)		89,025.72	98,520.88	604.83	

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GNMA	2007B Single Family	5.25	08/20/08	08/20/38	509,479.53	567,143.82			(96,348.58)		413,130.95	462,124.38	(8,670.86)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	132,078.93	146,602.26			(661.51)		131,417.42	147,206.19	1,265.44	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	98,693.34	109,539.57			(490.19)		98,203.15	109,995.47	946.09	
GNMA	2007B Single Family	6.00	08/27/08	08/20/38	69,578.65	76,494.59			(546.60)		69,032.05	76,396.74	448.75	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	736,695.66	816,199.88			(3,895.49)		732,800.17	817,637.27	5,332.88	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	265,629.43	294,819.03			(1,537.94)		264,091.49	295,801.24	2,520.15	
GNMA	2007B Single Family	6.00	09/10/08	09/20/38	189,151.64	207,927.59			(947.20)		188,204.44	208,263.07	1,282.68	
GNMA	2007B Single Family	5.25	09/10/08	09/20/38	732,152.28	822,919.58			(4,036.81)		728,115.47	823,370.13	4,487.36	
GNMA	2007B Single Family	5.25	09/10/08	08/20/38	346,198.12	384,242.50			(1,908.84)		344,289.28	385,633.16	3,299.50	
GNMA	2007B Single Family	5.25	09/17/08	09/20/38	206,026.75	228,693.52			(1,165.56)		204,861.19	229,485.81	1,957.85	
GNMA	2007B Single Family	5.25	09/17/08	08/20/38	220,582.21	244,843.87			(1,095.68)		219,486.53	245,862.66	2,114.47	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	75,267.79	82,727.40			(369.99)		74,897.80	82,878.78	521.37	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	317,622.07	352,555.71			(1,669.95)		315,952.12	353,919.39	3,033.63	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	129,234.98	143,448.92			(672.54)		128,562.44	144,011.55	1,235.17	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	66,015.78	72,569.29			(347.53)		65,668.25	72,665.69	443.93	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	294,855.40	327,299.97			(1,550.39)		293,305.01	328,565.67	2,816.09	
GNMA	2007B Single Family	6.00	10/08/08	10/20/38	332,253.21	366,528.53			(1,699.02)		330,554.19	367,518.29	2,688.78	
GNMA	2007B Single Family	5.25	10/08/08	09/20/38	197,351.18	219,021.65			(1,048.10)		196,303.08	219,893.11	1,919.56	
GNMA	2007B Single Family	6.00	10/15/08	09/20/38	64,037.64	70,380.33			(309.46)		63,728.18	70,515.70	444.83	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	368,074.18	406,411.81			(1,870.22)		366,203.96	406,791.41	2,249.82	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	441,150.02	493,693.48			(2,219.19)		438,930.83	494,713.38	3,239.09	
GNMA	2007B Single Family	5.25	10/22/08	09/20/38	134,510.79	149,290.93			(1,098.80)		133,411.99	149,428.61	1,236.48	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	136,370.36	149,639.49			(2,720.78)		133,649.58	147,854.81	936.10	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	252,578.07	280,389.64			(1,240.82)		251,337.25	281,574.15	2,425.33	
GNMA	2007B Single Family	5.25	10/22/08	08/20/38	118,105.69	131,101.25			(772.28)		117,333.41	131,438.82	1,109.85	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	293,591.85	323,150.78			(1,505.68)		292,086.17	323,170.66	1,525.56	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	161,915.64	177,962.65			(917.55)		160,998.09	178,128.72	1,083.62	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	363,274.67	403,229.83			(1,798.26)		361,476.41	404,922.10	3,490.53	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	128,753.58	142,741.80			(645.19)		128,108.39	143,497.92	1,401.31	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	157,971.66	173,626.31			(884.91)		157,086.75	173,798.19	1,056.79	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	350,010.53	386,093.42			(1,772.10)		348,238.43	387,155.93	2,834.61	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	112,060.00	123,164.13			(537.90)		111,522.10	123,397.19	770.96	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	73,181.32	80,431.05			(363.76)		72,817.56	80,562.47	495.18	
GNMA	2007B Single Family	5.25	11/19/08	11/20/38	112,550.65	124,944.17			(557.18)		111,993.47	125,466.13	1,079.14	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	76,436.01	84,005.24			(426.71)		76,009.30	84,090.77	512.24	
GNMA	2007B Single Family	5.25	11/25/08	11/20/38	139,249.64	154,574.00			(696.85)		138,552.79	155,211.44	1,334.29	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	138,781.04	152,519.78			(694.27)		138,086.77	152,762.61	937.10	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	338,246.36	371,721.30			(1,649.71)		336,596.65	372,399.28	2,327.69	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	334,071.16	366,547.21			(1,891.89)		332,179.27	368,455.51	3,800.19	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	192,184.20	213,298.08			(2,036.28)		190,147.92	212,974.51	1,712.71	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	133,894.69	148,626.30			(652.05)		133,242.64	149,260.76	1,286.51	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	266,590.73	292,988.16			(1,425.85)		265,164.88	293,352.76	1,790.45	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	48,262.95	53,038.60			(237.34)		48,025.61	53,127.63	326.37	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	66,215.73	72,764.36			(343.11)		65,872.62	72,867.73	446.48	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	125,087.76	137,463.56			(610.16)		124,477.60	137,699.64	846.24	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	66,288.45	72,837.32			(318.33)		65,970.12	72,979.63	460.64	
GNMA	2007B Single Family	6.00	02/18/09	01/20/39	69,916.33	76,816.29			(335.60)		69,580.73	76,954.26	473.57	
GNMA	2007B Single Family	5.25	02/25/09	02/20/39	68,042.12	75,530.24			(349.19)		67,692.93	75,831.37	650.32	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	244,552.49	268,654.88			(1,534.62)		243,017.87	268,738.81	1,618.55	
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	121,241.74	134,591.36			(586.58)		120,655.16	135,169.01	1,164.23	

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Single Family Investment Summary
For Period Ending May 31, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	109,804.13	120,651.65			(517.36)		109,286.77	120,878.02	743.73	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	62,602.57	68,770.66			(296.71)		62,305.86	68,908.76	434.81	
GNMA	2007B Single Family	5.25	03/11/09	02/20/39	135,054.07	149,939.33			(719.18)		134,334.89	150,507.68	1,287.53	
GNMA	2007B Single Family	5.25	03/11/09	01/20/39	112,635.11	125,038.44			(541.27)		112,093.84	125,579.09	1,081.92	
GNMA	2007B Single Family	6.00	03/11/09	02/20/39	120,864.40	132,791.47			(1,093.18)		119,771.22	132,461.33	763.04	
GNMA	2007B Single Family	6.00	03/18/09	03/20/39	224,500.85	246,621.65			(1,053.79)		223,447.06	247,088.78	1,520.92	
GNMA	2007B Single Family	6.00	03/25/09	03/20/39	62,382.69	68,524.50			(290.43)		62,092.26	68,657.02	422.95	
GNMA	2007B Single Family	6.00	04/08/09	10/20/38	68,568.22	75,328.51			(499.53)		68,068.69	75,276.39	447.41	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	102,468.72	113,743.44			(516.87)		101,951.85	114,208.09	981.52	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	72,881.88	80,070.64			(358.99)		72,522.89	80,212.87	501.22	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	87,320.01	95,942.29			(416.44)		86,903.57	96,131.15	605.30	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	90,286.11	99,212.59			(460.75)		89,825.36	99,360.48	608.64	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	247,529.37	274,755.20			(1,281.62)		246,247.75	275,843.16	2,369.58	
GNMA	2007B Single Family	6.00	01/14/09	12/20/38	170,719.78	187,589.49			(821.25)		169,898.53	187,927.91	1,159.67	
GNMA	2007B Single Family	5.25	01/14/09	01/20/39	215,549.57	239,306.29			(1,045.80)		214,503.77	240,330.01	2,069.52	
GNMA	2007B Single Family	5.25	01/14/09	12/20/38	111,303.28	123,554.04			(542.06)		110,761.22	124,080.32	1,068.34	
GNMA	2007B Single Family	6.00	01/14/09	01/20/39	212,948.19	234,029.05			(1,017.96)		211,930.23	234,455.79	1,444.70	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	63,129.42	69,349.86			(302.59)		62,826.83	69,486.02	438.75	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	175,969.45	195,342.19			(851.32)		175,118.13	196,180.63	1,689.76	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	106,009.52	117,674.90			(634.60)		105,374.92	118,043.66	1,003.36	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	74,965.15	82,369.27			(507.36)		74,457.79	82,353.37	491.46	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	120,847.23	134,163.67			(581.97)		120,265.26	134,742.40	1,160.70	
GNMA	2007B Single Family				160,553.76	178,229.33			(160,553.76)				(17,675.57)	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	132,171.04	145,199.64			(622.58)		131,548.46	145,494.19	917.13	
GNMA	2007B Single Family	6.00	11/24/09	09/20/39	139,669.88	153,312.55			(625.23)		139,044.65	153,636.74	949.42	
GNMA	2007B Single Family	5.25	11/24/09	10/20/39	247,135.30	274,463.85			(127,385.24)		119,750.06	134,023.47	(13,055.14)	
GNMA	2007B Single Family	5.25	05/18/10	04/20/40	679,480.70	753,784.95			(3,069.57)		676,411.13	769,324.31	18,608.93	
GNMA	2007B Single Family	5.25	05/25/10	05/20/40	819,873.33	916,473.52			(3,982.73)		815,890.60	928,460.47	15,969.68	
GNMA	2007B Single Family	6.00	12/17/09	11/20/39	63,504.06	69,701.86			(284.21)		63,219.85	69,848.64	430.99	
GNMA	2007B Single Family	5.25	12/17/09	12/20/39	383,206.62	428,576.63			(110,656.64)		272,549.98	304,639.01	(13,280.98)	
GNMA	2007B Single Family	5.25	12/17/09	11/20/39	86,458.10	96,008.31			(441.13)		86,016.97	96,389.56	822.38	
GNMA	2007B Single Family	6.00	12/29/09	12/20/39	262,741.39	288,288.28			(1,169.62)		261,571.77	288,902.44	1,783.78	
GNMA	2007B Single Family	5.25	01/20/10	12/20/39	183,981.33	204,073.67			(827.25)		183,154.08	205,264.45	2,018.03	
GNMA	2007B Single Family	5.25	01/27/10	12/20/39	267,456.33	297,044.89			(1,213.54)		266,242.79	298,396.21	2,564.86	
GNMA	2007B Single Family	6.00	01/27/10	12/20/39	67,981.82	74,606.18			(636.24)		67,345.58	74,395.86	425.92	
GNMA	2007B Single Family	5.25	02/23/10	02/20/40	536,634.22	600,018.42			(2,563.23)		534,070.99	601,600.98	4,145.79	
GNMA	2007B Single Family	6.00	03/16/10	03/20/40	81,351.64	89,230.67			(351.99)		80,999.65	89,430.42	551.74	
GNMA	2007B Single Family	5.25	03/30/10	03/20/40	920,449.22	1,018,058.01			(118,740.84)		801,708.38	887,364.54	(11,952.63)	
GNMA	2007B Single Family	5.25	03/30/10	02/20/40	73,784.65	81,940.38			(335.95)		73,448.70	82,308.99	704.56	
GNMA	2007B Single Family	5.25	04/13/10	03/20/40	198,422.63	220,349.07			(3,117.43)		195,305.20	218,865.33	1,633.69	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	1,296,349.17	1,495,564.89			(141,065.07)		1,155,284.10	1,329,091.74	(25,408.08)	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	223,709.42	248,449.77			(987.60)		222,721.82	249,604.31	2,142.14	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	976,804.71	1,096,137.74			(4,311.30)		972,493.41	1,098,997.51	7,171.07	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	66,980.87	74,386.99			(301.93)		66,678.94	74,725.02	639.96	
GNMA	2007B Single Family	5.25	04/28/10	04/20/40	533,621.54	598,136.75			(2,864.94)		530,756.60	598,622.80	3,350.99	
GNMA	2007B Single Family	5.25	06/15/10	06/20/40	1,212,115.37	1,360,033.13			(6,292.78)		1,205,822.59	1,362,567.79	8,827.44	
GNMA	2007B Single Family	5.25	07/20/10	07/20/40	664,854.10	745,405.49			(2,981.52)		661,872.58	748,138.12	5,714.15	
GNMA	2007B Single Family	5.25	07/28/10	06/20/40	65,205.93	72,415.13			(313.90)		64,892.03	72,725.18	623.95	
GNMA	2007B Single Family	5.25	07/28/10	07/20/40	892,832.42	1,001,913.90			(89,687.32)		803,145.10	901,850.50	(10,376.08)	
GNMA	2007B Single Family	5.25	08/17/10	07/20/40	657,414.19	740,676.71			(2,821.50)		654,592.69	743,499.59	5,644.38	

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GNMA	2007B Single Family	5.25	08/24/10	08/20/40	376,530.25	417,752.80			(105,050.14)		271,480.11	303,935.46	(8,767.20)	
GNMA	2007B Single Family	5.25	09/14/10	08/20/40	213,150.67	236,738.58			(927.56)		212,223.11	237,864.70	2,053.68	
GNMA	2007B Single Family	5.25	06/29/10	04/20/40	216,339.70	240,264.81			(945.66)		215,394.04	241,393.95	2,074.80	
GNMA	2007B Single Family	5.25	06/29/10	06/20/40	611,711.50	678,638.49			(2,709.22)		609,002.28	691,669.84	15,740.57	
GNMA	2007B Single Family	5.25	09/21/10	08/20/40	676,871.16	760,083.31			(760.88)		673,952.42	762,726.76	5,562.19	
GNMA	2007B Single Family	5.25	10/19/10	10/20/40	1,010,254.35	1,169,544.30			(4,399.90)		1,005,854.45	1,172,440.91	7,296.51	
GNMA	2007B Single Family	5.25	11/09/10	10/20/40	190,322.93	210,117.22			(875.46)		189,447.47	211,278.72	2,036.96	
GNMA	2007B Single Family	5.25	12/21/10	11/15/40	174,855.94	198,233.92			(756.32)		174,099.62	197,794.33	316.73	
FNMA	2007B Single Family	6.00	12/11/07	12/01/37	61,437.61	67,685.32			(317.78)		61,119.83	67,671.09	303.55	
FNMA	2007B Single Family	5.25	12/12/07	12/01/37	425,036.74	480,038.84			(3,407.21)		421,629.53	478,363.74	1,732.11	
FNMA	2007B Single Family	5.25	12/20/07	11/01/37	126,105.09	142,324.54			(900.52)		125,204.57	142,075.84	651.82	
FNMA	2007B Single Family	5.25	12/20/07	12/01/37	115,786.86	130,719.79			(609.35)		115,177.51	130,531.35	420.91	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	242,434.22	273,812.01			(1,408.35)		241,025.87	273,262.03	858.37	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	92,677.23	104,378.07			(490.22)		92,187.01	104,292.74	404.89	
FNMA	2007B Single Family	6.00	01/16/08	12/01/37	68,902.44	75,896.60			(354.13)		68,548.31	75,884.57	342.10	
FNMA	2007B Single Family	5.25	01/16/08	12/01/37	441,955.93	498,812.19			(2,347.92)		439,608.01	498,153.36	1,689.09	
FNMA	2007B Single Family	6.00	01/30/08	01/01/38	88,684.66	97,690.11			(453.83)		88,230.83	97,752.90	516.62	
FNMA	2007B Single Family	5.25	01/30/08	01/01/38	91,287.50	103,043.24			(476.50)		90,811.00	102,898.41	331.67	
FNMA	2007B Single Family	6.00	02/13/08	11/01/37	91,067.34	100,278.93			(466.71)		90,600.63	100,253.41	441.19	
FNMA	2007B Single Family	5.25	02/13/08	02/01/38	267,174.23	301,533.88			(3,152.61)		264,021.62	299,456.38	1,075.11	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	187,633.48	211,744.51			(1,274.26)		186,359.22	211,137.26	667.01	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	189,360.48	213,701.03			(989.33)		188,371.15	213,410.96	699.26	
FNMA	2007B Single Family	6.00	02/27/08	02/01/38	141,368.58	155,883.50			(58,554.44)		82,814.14	85,388.37	(11,940.69)	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	46,293.26	52,324.72			(371.68)		45,921.58	52,097.80	144.76	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	334,765.22	377,669.28			(1,758.10)		333,007.12	377,137.21	1,226.03	
FNMA	2007B Single Family	6.00	03/20/08	03/01/38	63,722.22	70,179.78			(323.86)		63,398.36	70,199.10	343.18	
FNMA	2007B Single Family	5.25	03/27/08	03/01/38	71,497.03	80,761.00			(393.45)		71,103.58	80,637.92	270.37	
FNMA	2007B Single Family	6.00	03/27/08	03/01/38	65,169.49	71,772.38			(336.80)		64,832.69	71,766.47	330.89	
FNMA	2007B Single Family				63,921.97	72,249.69			(63,921.97)				(8,327.72)	
FNMA	2007B Single Family	6.00	02/04/09	10/01/38	38,482.36	42,266.03			(193.17)		38,289.19	42,276.74	203.88	
GNMA	2007B Single Family	5.25	09/16/09	08/20/39	128,934.72	143,183.11			(593.90)		128,340.82	143,825.78	1,236.57	
GNMA	2007B Single Family	6.00	09/16/09	08/20/39	223,822.97	245,735.11			(1,008.43)		222,814.54	246,247.32	1,520.64	
GNMA	2007B Single Family	5.25	09/29/09	09/20/39	236,066.50	262,139.58			(1,183.42)		234,883.08	263,208.71	2,252.55	
Freddie Mac	2007B Single Family	5.25	12/11/07	11/01/37	211,239.00	235,741.22			(1,128.28)		210,110.72	235,928.78	1,315.84	
Freddie Mac	2007B Single Family	5.25	12/20/07	12/01/37	85,154.51	95,065.36			(451.96)		84,702.55	95,142.42	529.02	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	240,116.81	268,033.42			(1,305.41)		238,811.40	268,235.02	1,507.01	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	119,602.15	133,556.74			(630.45)		118,971.70	133,699.45	773.16	
Freddie Mac	2007B Single Family	5.25	01/30/08	01/01/38	201,248.63	224,701.88			(1,104.07)		200,144.56	224,833.40	1,235.59	
Freddie Mac	2007B Single Family				160,352.47	178,933.95			(160,352.47)				(18,581.48)	
Freddie Mac	2007B Single Family	6.00	02/13/08	01/01/38	43,487.99	47,633.12			(237.06)		43,250.93	47,729.70	333.64	
Freddie Mac	2007B Single Family	5.25	02/13/08	01/01/38	73,199.40	81,720.32			(383.30)		72,816.10	81,790.14	453.12	
Freddie Mac	2007B Single Family	5.25	03/20/08	02/01/38	67,623.71	75,483.82			(351.82)		67,271.89	75,554.40	422.40	
Freddie Mac	2007B Single Family	6.00	03/20/08	03/01/38	107,603.34	117,842.66			(551.04)		107,052.30	118,120.64	829.02	
Freddie Mac	2007B Single Family	6.00	04/22/08	02/01/38	57,020.60	62,441.59			(305.85)		56,714.75	62,569.34	433.60	
Freddie Mac	2007B Single Family	5.25	05/14/08	04/01/38	150,825.84	168,401.78			(774.47)		150,051.37	168,585.60	958.29	
Freddie Mac	2007B Single Family	5.25	05/21/08	04/01/38	119,656.73	133,627.56			(614.52)		119,042.21	133,793.52	780.48	
Freddie Mac	2007B Single Family	5.25	05/21/08	05/01/38	104,208.90	116,264.40			(548.57)		103,660.33	116,347.56	631.73	
Freddie Mac	2007B Single Family	5.25	05/28/08	04/01/38	87,232.80	97,391.97			(573.97)		86,658.83	97,355.87	537.87	
Freddie Mac	2007B Single Family	6.00	06/18/08	05/01/38	104,291.97	114,180.68			(605.67)		103,686.30	114,371.16	796.15	
Freddie Mac	2007B Single Family	5.25	06/18/08	02/01/38	65,524.15	73,142.03			(525.62)		64,998.53	73,014.01	397.60	

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Freddie Mac	2007B Single Family	6.00	06/25/08	05/01/38	93,717.18	102,602.01			(467.79)		93,249.39	102,857.61	723.39	
Freddie Mac	2007B Single Family	6.00	07/16/08	06/01/38	141,323.07	154,703.77			(840.99)		140,482.08	154,939.52	1,076.74	
Freddie Mac	2007B Single Family	5.25	07/16/08	06/01/38	71,229.81	79,543.36			(383.80)		70,846.01	79,603.46	443.90	
Freddie Mac	2007B Single Family	6.00	07/23/08	06/01/38	51,920.97	56,831.75			(387.57)		51,533.40	56,831.22	387.04	
Freddie Mac	2007B Single Family	6.00	08/13/08	06/01/38	55,252.78	60,476.61			(541.97)		54,710.81	60,332.72	398.08	
Freddie Mac	2007B Single Family	6.00	08/20/08	06/01/38	137,485.03	150,489.69			(697.33)		136,787.70	150,853.70	1,061.34	
Freddie Mac	2007B Single Family	6.00	08/27/08	08/01/38	92,912.62	101,549.18			(454.83)		92,457.79	101,881.90	787.55	
Freddie Mac	2007B Single Family	5.25	09/17/08	08/01/38	34,557.44	38,772.66			(173.45)		34,383.99	38,830.11	230.90	
Freddie Mac	2007B Single Family	5.25	09/24/08	06/01/38	130,333.85	145,474.01			(664.24)		129,669.61	145,630.99	821.22	
Freddie Mac	2007B Single Family	6.00	10/22/08	07/01/38	68,835.56	75,331.58			(341.46)		68,494.10	75,517.02	526.90	
Freddie Mac	2007B Single Family	5.25	11/19/08	09/01/38	103,357.40	115,356.86			(530.13)		102,827.27	115,459.01	632.28	
Freddie Mac	2007B Single Family	5.25	12/10/08	11/01/38	289,398.41	322,998.01			(1,456.25)		287,942.16	323,341.65	1,799.89	
Freddie Mac	2007B Single Family	6.00	01/14/09	11/01/38	83,329.97	91,175.29			(432.43)		82,897.54	91,356.86	614.00	
Freddie Mac	2007B Single Family	6.00	02/18/09	01/01/39	121,397.50	132,809.22			(591.38)		120,806.12	133,156.99	939.15	
Freddie Mac	2007B Single Family	4.75	02/18/09	10/01/38	43,410.18	47,357.54			(230.51)		43,179.67	47,217.14	90.11	
Freddie Mac	2007B Single Family	4.75	02/18/09	12/01/38	62,765.56	68,716.12			(347.64)		62,417.92	68,498.03	129.55	
Freddie Mac	2007B Single Family	4.75	03/11/09	12/01/38	74,707.27	81,491.74			(391.18)		74,316.09	81,253.19	152.63	
Freddie Mac	2007B Single Family	5.25	03/25/09	01/01/39	66,172.26	73,862.16			(644.74)		65,527.52	73,593.90	376.48	
2007B Single Family Total					55,796,586.55	61,730,635.43	590,145.59	(1,463,875.79)	(2,316,822.11)	0.00	52,606,034.24	58,659,921.74	119,838.62	0.00
Repo Agmt	2013A SF Refunding	0.06	05/29/15	06/01/15	2,255,234.47	2,255,234.47	261,924.34				2,517,158.81	2,517,158.81		
GNMA	2013A SF Refunding	5.45	07/24/00	06/20/30	326,985.98	365,773.03			(4,868.52)		322,117.46	364,437.24	3,532.73	
GNMA	2013A SF Refunding	5.45	08/28/00	08/20/30	107,452.38	118,665.04			(1,112.26)		106,340.12	118,844.66	1,291.88	
GNMA	2013A SF Refunding	5.45	06/22/99	06/20/29	171,723.42	189,816.19			(2,842.99)		168,880.43	188,723.88	1,750.68	
GNMA	2013A SF Refunding	5.45	07/30/99	07/20/29	275,144.78	305,969.26			(3,533.63)		271,611.15	305,823.32	3,387.69	
GNMA	2013A SF Refunding	5.45	08/26/99	08/20/29	148,654.11	164,317.79			(34,894.59)		113,759.52	126,953.35	(2,469.85)	
GNMA	2013A SF Refunding	5.45	09/30/99	09/20/29	146,523.11	161,968.11			(1,813.32)		144,709.79	161,717.54	1,562.75	
GNMA	2013A SF Refunding	5.45	10/29/99	10/20/29	412,170.10	462,718.63			(27,848.87)		384,321.23	435,347.56	477.80	
GNMA	2013A SF Refunding	5.45	11/18/99	11/20/29	328,965.04	368,006.60			(4,065.63)		324,899.41	367,600.96	3,659.99	
GNMA	2013A SF Refunding	5.45	05/30/00	05/20/30	165,758.76	183,128.61			(2,635.55)		163,123.21	182,207.00	1,713.94	
GNMA	2013A SF Refunding	5.40	08/29/02	08/20/32	51,200.34	56,477.06			(658.32)		50,542.02	56,383.18	564.44	
GNMA	2013A SF Refunding	6.15	11/12/02	11/20/32	41,949.31	47,715.23			(322.49)		41,626.82	47,654.38	261.64	
GNMA	2013A SF Refunding	5.40	11/12/02	10/20/32	59,818.63	65,982.95			(757.95)		59,060.68	65,886.91	661.91	
GNMA	2013A SF Refunding	6.15	09/12/02	08/20/32	53,028.15	60,311.04			(422.13)		52,606.02	60,216.54	327.63	
GNMA	2013A SF Refunding	5.40	09/19/02	09/20/32	90,798.27	100,177.74			(771.18)		90,027.09	100,454.94	1,048.38	
GNMA	2013A SF Refunding	6.15	09/26/02	09/20/32	77,613.60	88,252.87			(587.87)		77,025.73	88,152.10	487.10	
GNMA	2013A SF Refunding	6.15	10/10/02	09/20/32	93,453.28	106,261.06			(927.60)		92,525.68	105,885.48	552.02	
GNMA	2013A SF Refunding	5.40	10/10/02	09/20/32	58,264.27	64,274.82			(477.48)		57,786.79	64,471.57	674.23	
GNMA	2013A SF Refunding	6.15	10/21/02	10/20/32	86,982.61	98,914.87			(865.78)		86,116.83	98,561.55	512.46	
GNMA	2013A SF Refunding	6.15	10/29/02	10/20/32	43,342.02	49,299.40			(334.84)		43,007.18	49,234.65	270.09	
GNMA	2013A SF Refunding	5.40	10/29/02	09/20/32	41,026.00	45,252.91			(489.97)		40,536.03	45,219.56	456.62	
GNMA	2013A SF Refunding	6.15	11/19/02	11/20/32	69,122.91	78,603.12			(514.73)		68,608.18	78,521.39	433.00	
GNMA	2013A SF Refunding				82,386.60	90,897.11			(82,386.60)				(8,510.51)	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	204,662.64	232,947.02			(2,405.85)		202,256.79	231,531.44	990.27	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	68,202.50	75,243.72			(683.96)		67,518.54	75,334.49	774.73	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	41,319.75	46,981.39			(377.38)		40,942.37	46,853.24	249.23	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	38,326.71	42,281.23			(748.25)		37,578.46	41,925.51	392.53	
GNMA	2013A SF Refunding	5.40	12/12/02	12/20/32	84,392.34	93,105.85			(828.08)		83,564.26	93,238.50	960.73	
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	52,306.37	59,493.80			(441.28)		51,865.09	59,372.58	320.06	
GNMA	2013A SF Refunding	5.40	12/30/02	12/20/32	171,060.82	188,731.40			(1,506.63)		169,554.19	189,193.66	1,968.89	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	43,949.41	49,990.26			(324.69)		43,624.72	49,941.60	276.03	
GNMA	2013A SF Refunding				84,785.23	93,544.39			(84,785.23)				(8,759.16)	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	246,109.62	279,413.17			(2,611.51)		243,498.11	278,690.89	1,889.23	
GNMA	2013A SF Refunding	5.40	01/23/03	01/20/33	82,682.18	91,224.05			(660.37)		82,021.81	91,523.20	959.52	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	45,842.92	52,043.18			(488.92)		45,354.00	51,893.59	339.33	
GNMA	2013A SF Refunding	6.15	01/30/03	01/20/33	84,303.93	95,872.13			(962.20)		83,341.73	95,387.98	478.05	
GNMA	2013A SF Refunding	5.40	01/30/03	01/20/33	188,646.75	208,132.07			(1,627.54)		187,019.21	208,677.91	2,173.38	
GNMA	2013A SF Refunding	6.15	02/12/03	02/20/33	148,674.59	169,066.79			(2,032.60)		146,641.99	167,828.83	794.64	
GNMA	2013A SF Refunding	6.15	02/20/03	02/20/33	143,581.37	163,292.22			(1,142.12)		142,439.25	163,037.41	887.31	
GNMA	2013A SF Refunding	5.40	03/03/03	03/20/33	98,529.18	108,708.22			(769.82)		97,759.36	109,083.80	1,145.40	
GNMA	2013A SF Refunding	6.15	02/27/03	02/20/33	236,151.91	268,799.88			(1,736.58)		234,415.33	268,356.29	1,292.99	
GNMA	2013A SF Refunding	6.15	03/12/03	02/20/33	74,042.02	84,219.13			(687.70)		73,354.32	83,976.06	444.63	
GNMA	2013A SF Refunding	6.15	03/24/03	03/20/33	131,717.73	149,790.68			(1,024.14)		130,693.59	149,584.01	817.47	
GNMA	2013A SF Refunding	6.15	04/02/03	04/20/33	38,306.86	43,572.51			(274.23)		38,032.63	43,539.75	241.47	
GNMA	2013A SF Refunding	6.15	04/10/03	03/20/33	42,431.83	48,263.66			(328.09)		42,103.74	48,199.53	263.96	
GNMA	2013A SF Refunding	6.15	04/24/03	04/20/33	96,055.18	109,257.96			(692.87)		95,362.31	109,169.83	604.74	
GNMA	2013A SF Refunding	6.15	04/29/03	03/20/33	74,258.25	84,463.55			(562.76)		73,695.49	84,364.37	463.58	
GNMA	2013A SF Refunding	6.15	05/08/03	04/20/33	71,291.61	81,089.94			(533.56)		70,758.05	81,002.41	446.03	
GNMA	2013A SF Refunding	6.15	06/19/03	05/20/33	22,571.36	25,658.87			(455.11)		22,116.25	25,302.51	98.75	
GNMA	2013A SF Refunding	6.15	07/17/03	07/20/33	44,060.97	50,098.66			(323.76)		43,737.21	50,051.56	276.66	
GNMA	2013A SF Refunding	6.15	09/30/03	09/20/33	50,908.85	57,903.72			(357.16)		50,551.69	57,868.54	321.98	
GNMA	2013A SF Refunding	6.15	10/09/03	08/20/33	49,662.29	56,468.51			(349.88)		49,312.41	56,432.14	313.51	
GNMA	2013A SF Refunding	6.15	03/11/04	03/20/34	52,570.99	59,774.79			(464.67)		52,106.32	59,628.40	318.28	
GNMA	2013A SF Refunding	5.40	07/08/04	06/20/34	165,007.29	182,050.90			(1,196.31)		163,810.98	182,785.22	1,930.63	
GNMA	2013A SF Refunding	5.40	06/17/04	06/20/34	120,439.61	132,873.79			(938.68)		119,500.93	133,335.56	1,400.45	
GNMA	2013A SF Refunding	5.40	09/09/04	09/20/34	182,462.88	200,758.47			(1,325.23)		181,137.65	201,160.64	1,727.40	
GNMA	2013A SF Refunding	5.40	09/16/04	09/20/34	70,122.35	77,373.00			(485.87)		69,636.48	77,710.13	823.00	
GNMA	2013A SF Refunding	5.40	07/15/04	07/20/34	50,855.17	56,107.50			(373.98)		50,481.19	56,327.43	593.91	
GNMA	2013A SF Refunding	5.40	07/29/04	07/20/34	87,946.36	97,029.47			(699.77)		87,246.59	97,351.50	1,021.80	
GNMA	2013A SF Refunding	5.40	08/05/04	08/20/34	44,337.65	48,908.87			(309.34)		44,028.31	49,119.32	519.79	
GNMA	2013A SF Refunding	5.40	08/12/04	08/20/34	277,630.05	307,461.37			(1,957.43)		275,672.62	308,254.36	2,750.42	
GNMA	2013A SF Refunding	5.40	08/20/04	08/20/34	47,714.96	52,639.63			(436.64)		47,278.32	52,750.33	547.34	
GNMA	2013A SF Refunding	5.40	12/02/04	12/20/34	87,993.52	97,082.36			(623.33)		87,370.19	97,490.27	1,031.24	
GNMA	2013A SF Refunding	4.49	12/09/04	12/20/34	722,670.39	775,071.20			(6,382.72)		716,287.67	766,692.83	(1,995.65)	
GNMA	2013A SF Refunding	4.49	12/16/04	12/20/34	312,483.69	333,073.23			(2,357.29)		310,126.40	329,900.06	(815.88)	
GNMA	2013A SF Refunding	5.40	10/21/04	10/20/34	479,880.17	528,727.17			(4,357.97)		475,522.20	534,539.27	10,170.07	
GNMA	2013A SF Refunding	4.49	10/21/04	10/20/34	99,442.18	106,806.85			(816.20)		98,625.98	105,749.74	(240.91)	
GNMA	2013A SF Refunding	5.40	10/28/04	10/20/34	69,006.95	75,938.69			(546.75)		68,460.20	76,040.11	648.17	
GNMA	2013A SF Refunding	4.49	10/29/04	10/20/34	99,870.08	105,412.88			(872.05)		98,998.03	104,281.57	(259.26)	
GNMA	2013A SF Refunding	4.49	11/04/04	10/20/34	602,527.78	644,891.52			(104,379.72)		498,148.06	532,111.82	(8,399.98)	
GNMA	2013A SF Refunding	5.40	11/04/04	11/20/34	208,971.39	230,530.95			(1,465.28)		207,506.11	231,514.56	2,448.89	
GNMA	2013A SF Refunding	4.49	11/10/04	11/20/34	182,242.98	192,359.30			(1,557.47)		180,685.51	190,330.52	(471.31)	
GNMA	2013A SF Refunding	4.49	11/23/04	11/20/34	358,490.92	380,692.25			(2,909.87)		355,581.05	376,844.80	(937.58)	
GNMA	2013A SF Refunding	4.49	12/02/04	12/20/34	1,034,527.95	1,108,413.94			(9,424.41)		1,025,103.54	1,096,132.99	(2,856.54)	
GNMA	2013A SF Refunding	4.49	12/23/04	12/20/34	483,383.52	515,233.66			(106,784.07)		376,599.45	400,607.67	(7,841.92)	
GNMA	2013A SF Refunding	4.49	12/29/04	12/20/34	384,369.46	408,404.07			(2,945.28)		381,424.42	404,462.45	(996.58)	
GNMA	2013A SF Refunding	4.49	01/06/05	01/20/35	897,943.85	961,814.58			(8,822.31)		889,121.54	950,479.83	(2,512.44)	
GNMA	2013A SF Refunding	4.49	01/13/05	01/20/35	549,634.50	585,696.03			(4,720.77)		544,913.73	579,504.87	(1,470.39)	
GNMA	2013A SF Refunding	5.40	01/13/05	01/20/35	31,624.01	34,889.85			(341.57)		31,282.44	34,904.98	356.70	
GNMA	2013A SF Refunding	4.49	01/19/05	01/20/35	702,945.84	752,559.75			(8,516.97)		694,428.87	741,969.48	(2,073.30)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	4.49	01/27/05	01/20/35	581,753.16	619,916.16			(8,909.92)		572,843.24	609,201.60	(1,804.64)	
GNMA	2013A SF Refunding	4.49	02/03/05	02/20/35	1,025,364.31	1,092,648.70			(8,371.47)		1,016,992.84	1,081,561.72	(2,715.51)	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	514,203.08	549,251.18			(3,916.71)		510,286.37	543,980.61	(1,353.86)	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	492,648.71	524,976.30			(3,839.79)		488,808.92	519,848.30	(1,288.21)	
GNMA	2013A SF Refunding	4.49	02/17/05	02/20/35	228,202.24	243,179.13			(1,721.95)		226,480.29	240,861.78	(595.40)	
GNMA	2013A SF Refunding	4.49	02/24/05	02/20/35	520,874.66	556,945.24			(5,514.74)		515,359.92	549,950.89	(1,479.61)	
GNMA	2013A SF Refunding	4.49	03/03/05	03/20/35	648,987.62	694,974.88			(86,840.76)		562,146.86	600,788.85	(7,345.27)	
GNMA	2013A SF Refunding	5.40	03/17/05	02/20/35	106,840.38	117,875.93			(752.28)		106,088.10	118,376.29	(1,252.64)	
GNMA	2013A SF Refunding	4.49	03/17/05	03/20/35	475,012.05	507,151.37			(4,249.99)		470,762.06	501,615.82	(1,285.56)	
GNMA	2013A SF Refunding	4.49	03/24/05	03/20/35	187,517.26	197,727.57			(1,568.87)		185,948.39	195,677.22	(481.48)	
GNMA	2013A SF Refunding	4.49	04/07/05	04/20/35	387,389.35	412,248.12			(3,234.14)		384,155.21	407,988.21	(1,025.77)	
GNMA	2013A SF Refunding	4.49	04/14/05	04/20/35	88,843.25	95,293.25			(686.56)		88,156.69	94,393.76	(212.93)	
GNMA	2013A SF Refunding	4.49	04/21/05	04/20/35	945,128.06	1,010,776.65			(6,971.62)		938,156.44	1,001,331.90	(2,473.13)	
GNMA	2013A SF Refunding	4.49	04/28/05	04/20/35	496,816.95	530,679.96			(3,711.29)		493,105.66	525,665.42	(1,303.25)	
GNMA	2013A SF Refunding	5.40	04/28/05	04/20/35	70,138.37	77,361.22			(473.80)		69,664.57	77,711.53	(824.11)	
GNMA	2013A SF Refunding	4.49	05/05/05	05/20/35	788,677.19	840,485.37			(6,185.12)		782,492.07	832,235.08	(2,065.17)	
GNMA	2013A SF Refunding	5.40	05/05/05	04/20/35	92,924.02	102,246.18			(695.57)		92,228.45	102,426.19	(875.58)	
GNMA	2013A SF Refunding	4.49	05/12/05	05/20/35	388,282.21	414,436.89			(2,812.44)		385,469.77	410,613.97	(1,010.48)	
GNMA	2013A SF Refunding	4.49	07/07/05	07/20/35	1,172,616.44	1,249,575.27			(226,202.60)		946,413.84	1,006,520.60	(16,852.07)	
GNMA	2013A SF Refunding	5.40	07/07/05	07/20/35	36,569.21	40,339.49			(303.28)		36,265.93	40,459.72	(423.51)	
GNMA	2013A SF Refunding	4.49	07/14/05	07/20/35	204,508.25	217,930.13			(1,507.20)		203,001.05	215,893.65	(529.28)	
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/35	411,297.80	442,642.79			(3,017.77)		408,280.03	437,476.12	(2,148.90)	
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/34	95,724.94	100,938.00			(689.99)		95,034.95	100,008.02	(239.99)	
GNMA	2013A SF Refunding	4.49	06/02/05	06/20/35	496,237.24	538,476.95			(3,660.33)		492,576.91	537,884.14	(3,067.52)	
GNMA	2013A SF Refunding	5.40	06/09/05	05/20/35	63,858.73	70,447.03			(436.48)		63,422.25	70,760.21	(749.66)	
GNMA	2013A SF Refunding	4.49	06/09/05	06/20/35	607,831.26	649,589.28			(4,509.67)		603,321.59	643,484.74	(1,594.87)	
GNMA	2013A SF Refunding	4.49	06/15/05	06/20/35	565,213.99	609,498.48			(105,637.92)		459,576.07	489,747.23	(14,113.33)	
GNMA	2013A SF Refunding	4.49	06/23/05	06/20/35	780,784.65	834,869.58			(122,532.02)		658,252.63	702,447.72	(9,889.84)	
GNMA	2013A SF Refunding	4.49	06/29/05	06/20/35	420,790.40	449,134.85			(3,037.02)		417,753.38	445,003.46	(1,094.37)	
GNMA	2013A SF Refunding	4.49	09/08/05	09/20/35	76,274.91	81,739.23			(534.72)		75,740.19	81,023.83	(180.68)	
GNMA	2013A SF Refunding	4.49	09/22/05	09/20/35	162,110.31	171,089.60			(71,151.68)		90,958.63	95,809.45	(4,128.47)	
GNMA	2013A SF Refunding	4.49	07/21/05	07/20/35	80,118.76	85,900.92			(568.95)		79,549.81	85,146.93	(185.04)	
GNMA	2013A SF Refunding	4.49	08/04/05	08/20/35	66,241.23	70,980.12			(470.32)		65,770.91	70,353.17	(156.63)	
GNMA	2013A SF Refunding	4.49	08/11/05	07/20/35	400,687.75	430,266.50			(2,951.39)		397,736.36	424,559.69	(2,755.42)	
GNMA	2013A SF Refunding	4.49	08/18/05	08/20/35	1,100,198.70	1,178,466.82			(78,132.42)		1,022,066.28	1,092,599.08	(7,735.32)	
GNMA	2013A SF Refunding	4.49	08/30/05	08/20/35	746,736.16	796,289.55			(123,334.42)		623,401.74	663,449.05	(9,506.08)	
GNMA	2013A SF Refunding	4.49	10/13/05	09/20/35	91,962.49	96,971.68			(701.40)		91,261.09	96,037.70	(232.58)	
GNMA	2013A SF Refunding	4.49	10/27/05	10/20/35	513,080.25	548,056.93			(3,711.03)		509,369.22	543,007.98	(1,337.92)	
2013A SF Refunding Total					32,485,976.14	34,941,629.24	261,924.34	0.00	(1,462,413.91)	0.00	31,285,486.57	33,668,700.54	(72,439.13)	0.00
Repo Agmt	2002 A-D SF MRB	0.06	05/29/15	06/01/15	0.61	0.61					0.61	0.61		
Repo Agmt	2002 A-D SF MRB	0.06	05/29/15	06/01/15	436,758.88	436,758.88			(278,694.65)		158,064.23	158,064.23		
Repo Agmt	2002 A-D SF MRB	0.06	05/29/15	06/01/15	0.14	0.14					0.14	0.14		
GNMA	2002 A-D SF MRB	4.49	09/15/05	09/20/35	101,032.69	107,245.21			(699.98)		100,332.71	106,279.29	(265.94)	
FNMA	2002 A-D SF MRB	5.40	08/14/03	09/01/32	46,652.92	52,405.99			(408.37)		46,244.55	52,267.44	(269.82)	
FNMA	2002 A-D SF MRB	6.15	08/14/03	12/01/31	24,874.80	28,357.97			(1,840.21)		23,034.59	26,396.16	(121.60)	
FNMA	2002 A-D SF MRB	6.15	04/01/04	02/01/34	88,413.46	100,928.36			(581.69)		87,831.77	100,800.33	(453.66)	
FNMA	2002 A-D SF MRB	5.40	10/28/04	10/01/34	130,235.98	146,225.16			(943.39)		129,292.04	146,011.58	(730.36)	
FNMA	2002 A-D SF MRB	4.49	12/23/04	12/01/34	69,916.99	76,174.94			(620.51)		69,296.48	75,470.15	(84.28)	
FNMA	2002 A-D SF MRB	4.49	01/27/05	01/01/35	176,860.33	192,733.85			(85,739.95)		91,120.38	99,259.88	(7,734.02)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
FNMA	2002 A-D SF MRB	4.49	03/14/05	12/01/34	102,657.47	111,851.52			(1,276.66)		101,380.81	110,434.75	(140.11)	
FNMA	2002 A-D SF MRB	5.40	03/24/05	02/01/35	71,568.97	80,374.89			(630.59)		70,938.38	80,131.76	387.46	
FNMA	2002 A-D SF MRB	4.49	07/28/05	07/01/35	188,008.01	204,841.69			(1,621.90)		186,386.11	203,025.28	(194.51)	
FNMA	2002 A-D SF MRB	4.49	09/08/05	08/01/35	195,421.73	212,842.49			(1,468.21)		193,953.52	211,168.78	(205.50)	
FNMA	2002 A-D SF MRB	4.49	10/20/05	09/01/35	80,507.58	87,692.32			(572.35)		79,935.23	87,038.95	(81.02)	
FNMA	2002 A-D SF MRB	4.49	11/01/05	10/01/35	150,571.89	164,018.11			(4,655.16)		145,916.73	158,888.17	(474.78)	
GNMA	2002 A-D SF MRB	5.38	02/20/07	02/20/37	3,774.12	4,196.87			(22.02)		3,752.10	4,217.97	43.12	
GNMA	2002 A-D SF MRB	5.13	02/20/07	02/20/37	4,713.10	5,211.92			(28.99)		4,684.11	5,218.53	35.60	
GNMA	2002 A-D SF MRB	5.63	02/20/07	02/20/37	5,169.71	5,807.64			(31.89)		5,137.82	5,828.77	53.02	
GNMA	2002 A-D SF MRB	5.38	03/06/07	02/20/37	8,506.54	9,519.72			(47.95)		8,458.59	9,513.92	42.15	
GNMA	2002 A-D SF MRB	5.63	03/06/07	02/20/37	3,302.80	3,709.58			(2,413.62)		889.18	1,007.32	(288.64)	
GNMA	2002 A-D SF MRB	5.63	03/20/07	02/20/37	1,490.14	1,673.71			(7.99)		1,482.15	1,681.67	15.95	
GNMA	2002 A-D SF MRB	5.13	03/20/07	03/20/37	5,377.23	5,946.42			(41.79)		5,335.44	5,944.24	39.61	
GNMA	2002 A-D SF MRB	5.38	03/20/07	03/20/37	7,462.84	8,322.25			(41.72)		7,421.12	8,346.78	66.25	
GNMA	2002 A-D SF MRB	5.13	03/06/07	02/20/37	3,033.41	3,349.89			(1,282.66)		1,750.75	1,947.66	(119.57)	
GNMA	2002 A-D SF MRB	5.13	04/24/07	04/20/37	12,926.05	14,382.26			(74.71)		12,851.34	14,379.39	71.84	
GNMA	2002 A-D SF MRB	5.63	04/24/07	04/20/37	9,940.58	11,143.32			(60.72)		9,879.86	11,192.35	109.75	
GNMA	2002 A-D SF MRB	5.38	04/24/07	04/20/37	5,928.78	6,593.58			(33.21)		5,895.57	6,628.26	67.89	
GNMA	2002 A-D SF MRB	5.13	03/27/07	03/20/37	4,938.33	5,461.42			(28.15)		4,910.18	5,470.82	37.55	
GNMA	2002 A-D SF MRB	5.62	03/27/07	02/20/37	3,098.70	3,480.10			(16.71)		3,081.99	3,496.52	33.13	
GNMA	2002 A-D SF MRB				1,404.42	1,561.64			(1,404.42)				(157.22)	
GNMA	2002 A-D SF MRB	5.38	04/10/07	03/20/37	9,493.49	10,568.21			(53.84)		9,439.65	10,612.26	97.89	
GNMA	2002 A-D SF MRB	5.13	04/10/07	03/20/37	7,409.39	8,193.01			(42.40)		7,366.99	8,207.06	56.45	
GNMA	2002 A-D SF MRB	5.13	05/08/07	04/20/37	2,292.83	2,535.70			(17.41)		2,275.42	2,535.24	16.95	
GNMA	2002 A-D SF MRB	5.63	05/08/07	04/20/37	1,208.42	1,357.27			(6.35)		1,202.07	1,363.86	12.94	
GNMA	2002 A-D SF MRB	5.38	05/08/07	05/20/37	5,619.34	6,248.89			(32.14)		5,587.20	6,281.02	64.27	
GNMA	2002 A-D SF MRB	5.38	05/22/07	05/20/37	12,763.20	14,353.89			(1,353.69)		11,409.51	12,848.08	(152.12)	
GNMA	2002 A-D SF MRB	5.13	05/22/07	05/20/37	9,283.56	10,277.60			(52.69)		9,230.87	10,285.11	60.20	
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	4,718.88	5,247.80			(26.65)		4,692.23	5,275.16	54.01	
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	2,825.54	3,173.71			(15.30)		2,810.24	3,188.62	30.21	
GNMA	2002 A-D SF MRB	5.13	06/05/07	05/20/37	15,492.48	17,414.51			(96.65)		15,395.83	17,411.48	93.62	
GNMA	2002 A-D SF MRB	5.13	06/19/07	06/20/37	6,158.14	6,809.69			(49.80)		6,108.34	6,804.67	44.78	
GNMA	2002 A-D SF MRB	5.63	06/19/07	06/20/37	1,650.33	1,853.80			(8.59)		1,641.74	1,862.89	17.68	
GNMA	2002 A-D SF MRB	5.13	08/07/07	07/20/37	9,554.47	10,653.78			(53.45)		9,501.02	10,651.30	50.97	
GNMA	2002 A-D SF MRB	5.38	07/03/07	05/20/37	3,531.95	3,928.31			(23.58)		3,508.37	3,944.70	39.97	
GNMA	2002 A-D SF MRB	5.13	07/03/07	06/20/37	5,051.69	5,516.67			(28.16)		5,023.53	5,515.74	27.23	
GNMA	2002 A-D SF MRB	5.38	07/17/07	06/20/37	4,413.69	4,909.11			(24.01)		4,389.68	4,935.73	50.63	
GNMA	2002 A-D SF MRB	5.38	04/24/08	04/20/38	2,382.38	2,651.73			(12.48)		2,369.90	2,666.61	27.36	
GNMA	2002 A-D SF MRB	5.13	04/24/08	04/20/38	3,793.28	4,197.79			(19.83)		3,773.45	4,206.78	28.82	
GNMA	2002 A-D SF MRB	5.63	04/22/08	03/20/38	2,287.40	2,571.11			(15.70)		2,271.70	2,579.39	23.98	
GNMA	2002 A-D SF MRB	5.13	05/07/08	04/20/38	5,256.14	5,816.00			(28.50)		5,227.64	5,827.31	39.81	
GNMA	2002 A-D SF MRB	5.63	05/07/08	04/20/38	1,984.06	2,230.14			(9.93)		1,974.13	2,241.54	21.33	
GNMA	2002 A-D SF MRB	5.38	05/14/08	04/20/38	4,040.94	4,497.56			(24.13)		4,016.81	4,519.51	46.08	
GNMA	2002 A-D SF MRB	5.13	05/21/08	05/20/38	2,202.07	2,403.23			(11.88)		2,190.19	2,403.27	11.92	
GNMA	2002 A-D SF MRB	5.13	06/11/08	05/20/38	1,975.02	2,185.47			(18.06)		1,956.96	2,181.57	14.16	
GNMA	2002 A-D SF MRB	5.63	07/09/08	06/20/38	1,870.34	2,099.60			(9.13)		1,861.21	2,113.54	23.07	
GNMA	2002 A-D SF MRB	5.38	07/09/08	03/20/38	1,962.37	2,184.21			(9.92)		1,952.45	2,196.87	22.58	
GNMA	2002 A-D SF MRB	5.63	06/18/08	03/20/38	568.10	638.61			(3.08)		565.02	641.59	6.06	
GNMA	2002 A-D SF MRB	5.63	06/25/08	05/20/38	2,039.77	2,293.02			(10.03)		2,029.74	2,304.97	21.98	
GNMA	2002 A-D SF MRB	5.38	06/25/08	05/20/38	2,389.34	2,659.51			(12.04)		2,377.30	2,675.02	27.55	

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GNMA	2002 A-D SF MRB	5.38	07/23/08	06/20/38	4,077.46	4,538.62			(20.36)		4,057.10	4,565.33	47.07	
GNMA	2002 A-D SF MRB	5.13	08/27/08	08/20/38	1,663.21	1,840.97			(8.53)		1,654.68	1,845.16	12.72	
GNMA	2002 A-D SF MRB	5.63	08/13/08	07/20/38	1,487.57	1,672.07			(7.10)		1,480.47	1,681.05	16.08	
GNMA	2002 A-D SF MRB	5.13	09/24/08	08/20/38	2,319.01	2,566.52			(11.98)		2,307.03	2,572.25	17.71	
GNMA	2002 A-D SF MRB	5.38	09/24/08	09/20/38	2,143.91	2,386.80			(10.63)		2,133.28	2,400.92	24.75	
GNMA	2002 A-D SF MRB				2,394.11	2,649.95			(2,394.11)				(255.84)	
GNMA	2002 A-D SF MRB	5.13	11/12/08	10/20/38	2,764.17	3,059.47			(14.27)		2,749.90	3,066.27	21.07	
GNMA	2002 A-D SF MRB	5.13	11/25/08	09/20/38	2,561.50	2,834.99			(13.66)		2,547.84	2,840.81	19.48	
GNMA	2002 A-D SF MRB	5.38	11/25/08	11/20/38	5,607.71	6,242.35			(29.16)		5,578.55	6,278.48	65.29	
GNMA	2002 A-D SF MRB	5.13	12/10/08	11/20/38	2,511.05	2,778.98			(12.49)		2,498.56	2,786.08	19.59	
GNMA	2002 A-D SF MRB	5.38	12/17/08	11/20/38	4,033.95	4,490.85			(21.80)		4,012.15	4,515.42	46.37	
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,236.65	2,483.14			(25.75)		2,210.90	2,477.08	19.69	
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,388.22	2,651.26			(12.03)		2,376.19	2,662.11	22.88	
GNMA	2002 A-D SF MRB	5.25	12/23/08	12/20/38	5,324.03	5,910.46			(27.03)		5,297.00	5,934.41	50.98	
GNMA	2002 A-D SF MRB	5.13	12/30/08	12/20/38	1,560.89	1,727.73			(7.71)		1,553.18	1,731.96	11.94	
GNMA	2002 A-D SF MRB	5.25	12/30/08	12/20/38	1,798.79	1,996.75			(8.98)		1,789.81	2,005.02	17.25	
FNMA	2002 A-D SF MRB	5.13	02/20/07	01/01/37	1,616.67	1,801.91			(10.47)		1,606.20	1,796.65	5.21	
FNMA	2002 A-D SF MRB	5.38	03/06/07	02/01/37	1,748.45	1,963.12			(175.20)		1,573.25	1,776.24	(11.68)	
FNMA	2002 A-D SF MRB	5.63	03/06/07	02/01/37	1,739.92	1,963.73			(9.44)		1,730.48	1,964.88	10.59	
FNMA	2002 A-D SF MRB	5.63	03/20/07	02/01/37	1,179.95	1,331.90			(6.42)		1,173.53	1,333.07	7.59	
FNMA	2002 A-D SF MRB	5.13	03/27/07	03/01/37	2,891.97	3,225.39			(22.40)		2,869.57	3,210.70	7.71	
FNMA	2002 A-D SF MRB	5.38	04/10/07	03/01/37	6,967.42	7,818.29			(70.96)		6,896.46	7,791.64	44.31	
FNMA	2002 A-D SF MRB	5.63	04/10/07	03/01/37	545.43	615.73			(4.87)		540.56	614.03	3.17	
FNMA	2002 A-D SF MRB	5.13	04/10/07	03/01/37	5,742.45	6,407.27			(34.01)		5,708.44	6,390.03	16.77	
FNMA	2002 A-D SF MRB	5.38	04/24/07	04/01/37	10,914.37	12,245.21			(62.89)		10,851.48	12,294.05	111.73	
FNMA	2002 A-D SF MRB	5.13	04/24/07	04/01/37	1,001.46	1,117.37			(5.82)		995.64	1,114.26	2.71	
FNMA	2002 A-D SF MRB	5.63	04/24/07	04/01/37	2,253.95	2,544.12			(13.21)		2,240.74	2,545.18	14.27	
FNMA	2002 A-D SF MRB	5.38	05/22/07	04/01/37	1,590.81	1,785.13			(10.38)		1,580.43	1,783.40	8.65	
FNMA	2002 A-D SF MRB	5.38	06/05/07	05/01/37	5,475.91	6,146.74			(1,409.39)		4,066.52	4,590.42	(146.93)	
FNMA	2002 A-D SF MRB	5.63	06/05/07	05/01/37	912.96	1,030.29			(5.82)		907.14	1,030.24	5.77	
FNMA	2002 A-D SF MRB	5.13	06/05/07	04/01/37	5,101.24	5,688.92			(44.23)		5,057.01	5,656.83	12.14	
FNMA	2002 A-D SF MRB	5.38	06/19/07	05/01/37	3,536.07	3,968.63			(50.33)		3,485.74	3,934.01	15.71	
FNMA	2002 A-D SF MRB	5.13	07/03/07	06/01/37	785.82	875.98			(131.32)		654.50	731.85	(12.81)	
FNMA	2002 A-D SF MRB	5.13	04/08/08	03/01/38	1,435.36	1,621.77			(18.45)		1,416.91	1,605.67	2.35	
FNMA	2002 A-D SF MRB	5.63	04/15/08	12/01/37	1,425.56	1,616.46			(7.11)		1,418.45	1,618.95	9.60	
FNMA	2002 A-D SF MRB	5.38	04/15/08	01/01/38	2,502.29	2,819.20			(12.86)		2,489.43	2,821.52	15.18	
FNMA	2002 A-D SF MRB	5.13	04/15/08	04/01/38	2,190.83	2,464.92			(11.46)		2,179.37	2,458.73	5.27	
FNMA	2002 A-D SF MRB	5.38	04/29/08	04/01/38	1,704.55	1,921.85			(9.92)		1,694.63	1,921.38	9.45	
Freddie Mac	2002 A-D SF MRB	5.38	06/18/08	04/01/38	2,318.19	2,596.14			(11.69)		2,306.50	2,602.67	18.22	
Freddie Mac	2002 A-D SF MRB	5.63	06/18/08	03/01/38	1,283.44	1,445.91			(7.81)		1,275.63	1,449.63	11.53	
Freddie Mac	2002 A-D SF MRB	5.13	06/25/08	12/01/37	2,380.20	2,650.94			(12.78)		2,367.42	2,649.55	11.39	
Freddie Mac	2002 A-D SF MRB	5.13	07/16/08	06/01/38	2,115.35	2,356.08			(14.70)		2,100.65	2,350.97	9.59	
Freddie Mac	2002 A-D SF MRB				703.07	792.10			(703.07)				(89.03)	
Freddie Mac	2002 A-D SF MRB	5.38	08/13/08	07/01/38	2,477.16	2,773.63			(12.31)		2,464.85	2,781.22	19.90	
Freddie Mac	2002 A-D SF MRB	5.63	09/24/08	07/01/38	2,378.71	2,678.91			(11.35)		2,367.36	2,688.75	21.19	
Freddie Mac	2002 A-D SF MRB	5.25	12/18/08	09/01/38	1,122.94	1,253.92			(5.62)		1,117.32	1,254.61	6.31	
2002 A-D SF MRB Total					2,201,682.54	2,379,634.85	0.00	(278,694.65)	(114,197.37)	0.00	1,808,790.52	1,980,516.07	(6,226.76)	0.00
Repo Agmt	2004 A S/F Jr Lien	0.06	05/29/15	06/01/15	6.58	6.58	4.42				11.00	11.00		
Repo Agmt	2004 A S/F Jr Lien	0.06	05/29/15	06/01/15	115,650.00	115,650.00					115,650.00	115,650.00		

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					Carrying Value 02/28/15	Market Value 02/28/15					Carrying Value 05/31/15	Market Value 05/31/15		
2004 A S/F Jr Lien Total					115,656.58	115,656.58	4.42	0.00	0.00	0.00	115,661.00	115,661.00	0.00	0.00
GIC's	1991 A S/F (1980 A Refunding)	6.08	11/14/96	09/30/29	1,877,438.55	1,877,438.55	102,150.33				1,979,588.88	1,979,588.88		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.06	05/29/15	06/01/15	78,120.01	78,120.01		(68,215.42)			9,904.59	9,904.59		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.06	05/29/15	06/01/15	736,540.31	736,540.31	89.83				736,630.14	736,630.14		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.06	05/29/15	06/01/15	0.01	0.01					0.01	0.01		
1991 A S/F (1980 A Refunding) Total					2,692,098.88	2,692,098.88	102,240.16	(68,215.42)	0.00	0.00	2,726,123.62	2,726,123.62	0.00	0.00
GIC's	1994 A&B SF (1983 Refunding)	6.08	11/14/96	09/30/29	22,188.63	22,188.63		(7,798.63)			14,390.00	14,390.00		
Repo Agmt	1994 A&B SF (1983 Refunding)	0.06	05/29/15	06/01/15	811.31	811.31	9,188.90				10,000.21	10,000.21		
FNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	04/01/26	5,168.42	5,894.56			(100.70)		5,067.72	5,810.05	16.19	
FNMA	1994 A&B SF (1983 Refunding)	6.15	06/27/96	05/01/26	4,930.44	5,703.76			(77.80)		4,852.64	5,644.04	18.08	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/01/26	2,885.39	3,357.21			(56.72)		2,828.67	3,308.20	7.71	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/01/96	06/01/26	1,543.18	1,804.74			(25.28)		1,517.90	1,784.47	5.01	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/01/26	4,197.29	4,903.71			(184.72)		4,012.57	4,711.41	(7.58)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/01/26	2,693.90	3,067.25			(44.96)		2,648.94	3,032.14	9.85	
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	08/01/26	837.33	951.27			(64.66)		772.67	882.41	(4.20)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/01/26	3,785.96	4,307.15			(85.36)		3,700.60	4,233.57	11.78	
FNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	11/01/26	3,256.32	3,705.25			(60.76)		3,195.56	3,655.76	11.27	
FNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	01/01/27	1,800.36	2,047.62			(26.75)		1,773.61	2,027.95	7.08	
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	07/01/27	3,708.48	4,329.19			(1,704.21)		2,004.27	2,351.99	(272.99)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/30/96	07/20/26	21,892.87	25,085.89			(399.95)		21,492.92	24,801.21	115.27	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/28/96	03/20/26	3,852.73	4,396.06			(61.72)		3,791.01	4,352.72	18.38	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/20/26	14,300.92	16,431.70			(964.14)		13,336.78	15,287.63	(179.93)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/96	04/20/26	4,450.90	5,070.39			(77.01)		4,373.89	5,022.77	29.39	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/15/96	05/20/26	15,970.95	18,221.08			(458.13)		15,512.82	17,796.48	33.53	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	05/20/26	5,746.01	6,554.89			(158.62)		5,587.39	6,413.78	17.51	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/17/96	06/20/26	21,854.87	25,038.31			(531.04)		21,323.83	24,602.16	94.89	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/29/96	06/20/26	8,305.55	9,474.65			(168.32)		8,137.23	9,340.80	34.47	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/20/26	24,535.99	27,956.02			(2,115.70)		22,420.29	25,521.00	(319.32)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/20/26	14,732.50	16,728.96			(417.99)		14,314.51	16,345.78	34.81	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	09/20/26	7,045.79	8,014.85			(381.65)		6,664.14	7,622.34	(10.86)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/26/96	09/20/26	2,670.63	3,036.50			(124.46)		2,546.17	2,913.94	1.90	
GNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/20/26	21,591.53	24,564.77			(2,304.60)		19,286.93	21,967.74	(292.43)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/26/96	11/20/26	7,592.08	8,641.15			(157.62)		7,434.46	8,515.18	31.65	
GNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	12/20/26	2,843.79	3,233.48			(1,187.92)		1,655.87	1,892.47	(153.09)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/16/97	12/20/26	16,569.49	18,932.72			(321.06)		16,248.43	18,673.07	61.41	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/30/97	01/20/27	5,717.71	6,507.88			(411.73)		5,305.98	6,069.30	(26.85)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/13/97	02/20/27	6,993.49	7,962.05			(129.67)		6,863.82	7,863.73	31.35	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	03/20/27	8,771.66	9,976.23			(141.97)		8,629.69	9,877.11	42.85	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/97	04/20/27	5,577.40	6,340.44			(970.78)		4,606.62	5,261.73	(107.93)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/29/97	05/20/27	1,655.36	1,882.23			(24.44)		1,630.92	1,866.21	8.42	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/26/97	06/20/27	3,006.36	3,418.79			(44.78)		2,961.58	3,389.23	15.22	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/18/97	07/20/27	5,418.66	6,185.32			(2,056.26)		3,362.40	3,855.21	(273.85)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	08/20/27	6,190.54	7,038.80			(823.05)		5,367.49	6,131.35	(84.40)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/26/98	02/20/28	3,359.72	3,820.38			(41.57)		3,318.15	3,797.07	18.26	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/26/98	01/20/28	1,988.99	2,261.06			(56.80)		1,932.19	2,210.37	6.11	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/98	04/20/28	1,523.15	1,731.39			(24.17)		1,498.98	1,714.70	7.48	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/10/98	07/20/28	4,401.19	5,003.95			(59.74)		4,341.45	4,967.43	23.22	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/19/98	10/20/28	7,283.75	8,281.50			(96.32)		7,187.43	8,223.97	38.79	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
Repo Agmt	1994 A&B SF (1983 Refunding)	0.06	05/29/15	06/01/15	111,605.79	111,605.79		(57,031.01)			54,574.78	54,574.78		
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/01/28	1,309.57	1,492.17			(16.80)		1,292.77	1,481.15	5.78	
FNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	05/01/28	387.06	441.01			(7.85)		379.21	434.47	1.31	
GNMA	1994 A&B SF (1983 Refunding)	6.75	02/20/98	01/20/28	7,116.96	8,194.70			(154.48)		6,962.48	8,074.26	34.04	
FNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	09/01/28	1,524.91	1,737.70			(18.46)		1,506.45	1,726.14	6.90	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/20/28	17,768.31	20,771.18			(296.52)		17,471.79	20,511.74	37.08	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/19/98	05/20/28	9,756.48	11,278.00			(155.75)		9,600.73	11,155.77	33.52	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	10,361.57	11,632.46			(177.32)		10,184.25	11,572.10	116.96	
GNMA	1994 A&B SF (1983 Refunding)	6.25	08/14/98	07/20/28	6,165.01	7,023.45			(398.07)		5,766.94	6,572.04	(53.34)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	06/20/28	5,692.11	6,509.31			(77.32)		5,614.79	6,457.67	25.68	
GNMA	1994 A&B SF (1983 Refunding)	6.25	09/18/98	09/20/28	6,284.51	7,159.81			(90.07)		6,194.44	7,092.58	22.84	
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	11/01/28	448.81	511.17			(19.05)		429.76	492.13	0.01	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	3,699.47	4,210.07			(43.78)		3,655.69	4,184.23	17.94	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	3,800.28	4,325.63			(60.13)		3,740.15	4,280.83	15.33	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	10/20/28	2,042.04	2,322.27			(25.95)		2,016.09	2,307.59	11.27	
GNMA	1994 A&B SF (1983 Refunding)				209.73	238.68			(209.73)				(28.95)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	02/16/99	02/20/29	10,191.13	11,779.17			(768.49)		9,422.64	10,891.58	(119.10)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	02/20/29	483.00	548.62			(27.90)		455.10	520.20	(0.52)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	05/20/29	3,087.47	3,505.12			(69.55)		3,017.92	3,453.84	18.27	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	4,228.08	4,670.98			(65.67)		4,162.41	4,649.19	43.88	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	5,365.52	5,948.01			(67.42)		5,298.10	5,933.88	53.29	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	1,363.22	1,527.86			(15.11)		1,348.11	1,520.72	7.97	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	1,175.17	1,297.90			(14.36)		1,160.81	1,297.40	13.86	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	1,616.21	1,811.75			(37.35)		1,578.86	1,781.55	7.15	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	1,785.65	2,001.76			(142.80)		1,642.85	1,853.59	(5.37)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	6,658.97	7,412.59			(84.61)		6,574.36	7,391.19	63.21	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	789.62	871.75			(15.91)		773.71	864.41	8.57	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	17,643.59	19,825.01			(884.57)		16,759.02	19,048.44	108.00	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	7,096.76	7,906.35			(79.83)		7,016.93	7,900.93	74.41	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	3,262.91	3,597.30			(35.37)		3,227.54	3,601.04	39.11	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	2,809.98	3,103.09			(48.48)		2,761.50	3,086.06	31.45	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	2,468.04	2,766.90			(737.87)		1,730.17	1,952.32	(76.71)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	4,781.67	5,301.30			(54.14)		4,727.53	5,295.36	48.20	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	1,251.76	1,382.33			(13.56)		1,238.20	1,383.75	14.98	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	4,228.66	4,674.36			(48.51)		4,180.15	4,671.80	45.95	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	6,228.82	6,939.34			(75.61)		6,153.21	6,928.33	64.60	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	375.39	420.78			(64.69)		310.70	350.48	(5.61)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	35,092.40	38,767.87			(544.97)		34,547.43	38,586.96	364.06	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	44,531.97	49,366.85			(559.62)		43,972.35	49,249.53	442.30	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	11,312.50	12,681.87			(125.49)		11,187.01	12,622.52	66.14	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	9,753.80	10,772.22			(119.17)		9,634.63	10,768.07	115.02	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	13,413.84	15,037.07			(310.05)		13,103.79	14,786.34	59.32	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	14,820.65	16,614.13			(1,185.29)		13,635.36	15,384.27	(44.57)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	55,267.81	61,522.47			(702.28)		54,565.53	61,344.77	524.58	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	6,553.44	7,235.30			(132.06)		6,421.38	7,174.39	71.15	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/30/29	146,436.71	164,542.05			(7,341.70)		139,095.01	158,096.70	896.35	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	58,902.14	65,620.56			(662.56)		58,239.58	65,575.49	617.49	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	27,081.27	29,856.59			(295.57)		26,787.70	29,887.61	324.59	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	6,320.32	6,979.55			(109.04)		6,211.28	6,941.25	70.74	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/99	11/01/29	7,010.72	7,858.03			(202.58)		6,808.14	7,680.74	25.29	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	76,503.00	85,730.81			(995.71)		75,507.29	85,662.29	927.19	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	114,273.91	128,666.73			(1,477.81)		112,796.10	128,459.00	1,270.08	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	57,105.95	63,589.75			(649.45)		56,456.50	63,537.84	597.54	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	12,700.99	14,025.16			(229.93)		12,471.06	13,936.25	141.02	
FNMA	1994 A&B SF (1983 Refunding)	5.45	02/23/00	01/01/30	6,813.13	7,639.55			(72.87)		6,740.26	7,606.83	40.15	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	85,997.69	96,546.18			(1,471.71)		84,525.98	96,045.20	970.73	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	17,001.78	18,775.26			(293.34)		16,708.44	18,672.21	190.29	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	20,484.32	22,964.56			(6,124.08)		14,360.24	16,203.68	(636.80)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	39,686.25	43,999.34			(449.36)		39,236.89	43,950.03	400.05	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	10,389.30	11,472.98			(112.58)		10,276.72	11,484.72	124.32	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	35,096.52	38,795.95			(402.52)		34,694.00	38,774.62	381.19	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	51,697.08	57,594.66			(627.58)		51,069.50	57,503.23	536.15	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	3,114.90	3,492.38			(536.97)		2,577.93	2,908.85	(46.56)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	1,912.18	2,111.83			(34.61)		1,877.57	2,098.45	21.23	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/20/30	16,172.61	17,858.57			(171.65)		16,000.96	17,880.88	193.96	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	06/20/30	92,828.49	104,222.26			(1,029.77)		91,798.72	104,317.32	1,124.83	
FNMA	1994 A&B SF (1983 Refunding)	5.45	05/31/00	05/01/30	11,207.58	12,564.79			(157.60)		11,049.98	12,468.21	61.02	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	10/20/30	21,397.66	23,629.74			(264.35)		21,133.31	23,617.40	252.01	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	13,416.15	15,038.56			(160.15)		13,256.00	14,955.83	77.42	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/00	05/20/30	7,110.55	7,853.13			(77.76)		7,032.79	7,860.36	84.99	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/06/00	09/01/30	20,737.94	23,253.27			(269.44)		20,468.50	23,100.99	117.16	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	08/01/30	23,669.40	26,535.47			(4,472.50)		19,196.90	21,662.89	(400.08)	
1994 A&B SF (1983 Refunding) Total					1,764,530.77	1,964,824.25	9,188.90	(64,829.64)	(54,616.33)	0.00	1,654,273.70	1,864,227.94	9,660.76	0.00
GIC's	2005 A Single Family	3.37	09/22/05	09/01/36	348,042.30	348,042.30	1,503,924.52				1,851,966.82	1,851,966.82		
Repo Agmt	2005 A Single Family	0.06	05/29/15	06/01/15	482,455.54	482,455.54	154,633.63				637,089.17	637,089.17		
GNMA	2005 A Single Family	4.49	08/11/05	07/20/35	583,956.44	627,187.78			(4,643.30)		579,313.14	620,902.19	(1,642.29)	
GNMA	2005 A Single Family	4.49	08/30/05	08/20/35	380,248.33	408,707.64			(2,724.97)		377,523.36	404,932.44	(1,050.23)	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	776,546.83	837,121.88			(5,607.14)		770,939.69	829,341.07	(2,173.67)	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	425,950.51	458,614.67			(3,217.33)		422,733.18	454,198.60	(1,198.74)	
GNMA	2005 A Single Family	4.49	09/29/05	09/20/35	1,918,245.41	2,060,720.91			(228,631.17)		1,689,614.24	1,811,320.91	(20,768.83)	
GNMA	2005 A Single Family	4.49	10/06/05	09/20/35	695,817.92	749,803.19			(4,931.26)		690,886.66	742,940.39	(1,931.54)	
GNMA	2005 A Single Family	4.49	10/20/05	10/20/35	451,191.79	484,642.99			(3,237.17)		447,954.62	480,157.13	(1,248.69)	
GNMA	2005 A Single Family	4.49	12/08/05	12/20/35	406,903.84	437,604.41			(2,881.13)		404,022.71	433,596.02	(1,127.26)	
GNMA	2005 A Single Family	4.49	12/15/05	12/20/35	388,105.90	421,842.41			(3,031.27)		385,074.63	420,020.45	(1,209.31)	
GNMA	2005 A Single Family	4.49	11/10/05	11/20/35	641,016.22	693,540.03			(4,552.78)		636,463.44	687,610.31	(1,376.94)	
GNMA	2005 A Single Family	4.49	11/17/05	11/20/35	748,765.72	806,899.62			(5,962.94)		742,802.78	798,800.78	(2,135.90)	
GNMA	2005 A Single Family	4.49	11/22/05	11/20/35	151,520.25	162,756.46			(1,201.43)		150,318.82	161,128.95	(426.08)	
GNMA	2005 A Single Family	4.49	11/29/05	11/20/35	465,693.89	505,675.92			(96,848.86)		368,845.03	400,368.88	(8,458.18)	
GNMA	2005 A Single Family	4.49	12/22/05	12/20/35	635,702.51	693,528.36			(4,949.64)		630,752.87	684,279.11	(4,299.61)	
GNMA	2005 A Single Family	4.49	12/29/05	12/20/35	836,629.21	901,781.48			(6,865.59)		829,763.62	892,521.63	(2,394.26)	
GNMA	2005 A Single Family	4.49	01/05/06	01/20/36	400,154.26	430,439.23			(3,031.44)		397,122.82	426,288.43	(1,119.36)	
GNMA	2005 A Single Family	4.49	01/12/06	01/20/36	574,137.03	622,998.39			(4,819.60)		569,317.43	614,432.16	(3,746.63)	
GNMA	2005 A Single Family	4.49	03/09/06	02/20/36	609,406.63	654,815.99			(4,214.55)		605,192.08	648,930.52	(1,670.92)	
GNMA	2005 A Single Family	4.49	03/02/06	02/20/36	732,839.87	789,053.34			(5,944.62)		726,895.25	781,022.82	(2,085.90)	
GNMA	2005 A Single Family	4.49	01/19/06	01/20/36	415,112.55	446,613.66			(3,546.26)		411,566.29	441,875.98	(1,191.42)	
GNMA	2005 A Single Family	4.49	01/26/06	01/20/36	196,768.80	211,362.81			(1,538.68)		195,230.12	209,272.33	(551.80)	
GNMA	2005 A Single Family	4.49	02/02/06	02/20/36	1,225,228.80	1,318,481.11			(9,652.98)		1,215,575.82	1,305,355.66	(3,472.47)	
GNMA	2005 A Single Family	4.49	02/09/06	02/20/36	578,886.74	621,723.46			(4,295.39)		574,591.35	615,822.00	(1,606.07)	
GNMA	2005 A Single Family	4.49	02/16/06	02/20/36	612,741.78	658,198.26			(85,804.67)		526,937.11	564,846.73	(7,546.86)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	2005 A Single Family	4.49	02/23/06	02/20/36	1,065,773.54	1,147,820.26			(114,283.00)		951,490.54	1,022,596.30	(10,940.96)	
GNMA	2005 A Single Family	4.49	05/11/06	04/20/36	604,849.74	656,646.21			(5,497.44)		599,352.30	649,333.48	(1,815.29)	
GNMA	2005 A Single Family	4.49	05/11/06	05/20/36	132,403.87	143,308.41			(870.65)		131,533.22	142,261.96	(175.80)	
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	408,916.10	439,809.06			(116,305.69)		292,610.41	314,131.32	(9,372.05)	
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	122,489.44	131,958.23			(1,611.67)		120,877.77	129,980.16	(366.40)	
GNMA	2005 A Single Family	4.49	03/16/06	03/20/36	452,093.31	489,429.14			(4,128.38)		447,964.93	482,799.57	(2,501.19)	
GNMA	2005 A Single Family	4.49	03/23/06	03/20/36	923,315.66	994,416.31			(86,101.63)		837,214.03	899,807.04	(8,507.64)	
GNMA	2005 A Single Family	4.49	03/30/06	03/20/36	547,003.87	587,612.78			(3,898.47)		543,105.40	582,207.20	(1,507.11)	
GNMA	2005 A Single Family	4.49	04/06/06	03/20/36	451,418.72	477,975.43			(3,749.04)		447,669.68	473,002.80	(1,223.59)	
GNMA	2005 A Single Family	4.49	04/13/06	03/20/36	455,540.62	489,933.85			(5,278.14)		450,262.48	483,247.63	(1,408.08)	
GNMA	2005 A Single Family	4.49	04/20/06	04/20/36	639,996.99	689,740.02			(5,846.42)		634,150.57	682,017.11	(1,876.49)	
GNMA	2005 A Single Family	4.49	04/27/06	04/20/36	271,021.00	291,144.60			(3,065.63)		267,955.37	287,248.15	(830.82)	
GNMA	2005 A Single Family	4.49	05/05/06	04/20/36	670,561.56	731,476.81			(5,946.79)		664,614.77	720,959.30	(4,570.72)	
GNMA	2005 A Single Family	4.49	05/25/06	05/20/36	264,312.67	283,336.46			(51,343.60)		212,969.07	227,820.16	(4,172.70)	
GNMA	2005 A Single Family	4.49	06/01/06	06/20/36	507,774.93	551,277.29			(3,340.31)		504,434.62	544,668.12	(3,268.86)	
GNMA	2005 A Single Family	4.49	06/08/06	06/20/36	691,018.62	744,775.55			(6,278.67)		684,739.95	736,466.68	(2,030.20)	
GNMA	2005 A Single Family	4.49	06/15/06	06/20/36	416,042.83	450,465.99			(2,752.95)		413,289.88	445,483.70	(2,229.34)	
GNMA	2005 A Single Family	4.49	06/27/06	06/20/36	901,015.99	978,944.74			(7,066.86)		893,949.13	964,152.11	(7,725.77)	
GNMA	2005 A Single Family	4.49	07/06/06	07/20/36	676,460.34	735,620.28			(22,298.12)		654,162.22	706,877.99	(6,444.17)	
GNMA	2005 A Single Family	4.49	07/13/06	06/20/36	504,553.23	546,234.93			(3,509.39)		501,043.84	539,473.06	(3,252.48)	
GNMA	2005 A Single Family	4.49	07/19/06	06/20/36	820,854.89	882,215.66			(69,059.08)		751,795.81	806,308.44	(6,848.14)	
GNMA	2005 A Single Family	4.49	07/27/06	07/20/36	659,692.55	720,051.56			(4,400.82)		655,291.73	711,234.09	(4,416.65)	
GNMA	2005 A Single Family	4.49	08/02/06	08/20/36	366,968.19	396,867.82			(2,412.41)		364,555.78	392,956.36	(1,499.05)	
GNMA	2005 A Single Family	4.49	08/09/06	08/20/36	1,031,617.85	1,133,101.18			(102,950.87)		928,666.98	1,014,352.13	(15,798.18)	
GNMA	2005 A Single Family	4.49	08/16/06	07/20/36	104,271.66	112,028.57			(712.94)		103,558.72	111,030.39	(285.24)	
GNMA	2005 A Single Family	4.49	08/23/06	07/20/36	98,847.25	106,891.89			(663.69)		98,183.56	105,976.73	(251.47)	
GNMA	2005 A Single Family	4.49	09/12/06	08/20/36	277,265.29	299,686.65			(2,022.29)		275,243.00	296,947.55	(716.81)	
GNMA	2005 A Single Family	4.49	09/26/06	09/20/36	128,726.17	138,705.01			(824.96)		127,901.21	137,558.91	(321.14)	
GNMA	2005 A Single Family	4.49	10/17/06	10/20/36	464,761.53	504,472.03			(6,418.32)		458,343.21	495,270.79	(2,782.92)	
GNMA	2005 A Single Family	4.49	11/14/06	10/20/36	349,606.93	378,002.10			(2,259.51)		347,347.42	374,356.10	(1,386.49)	
GNMA	2005 A Single Family				110,824.41	119,796.90			(110,824.41)				(8,972.49)	
GNMA	2005 A Single Family	4.49	01/30/07	12/20/36	113,001.92	120,888.50			(752.46)		112,249.46	119,868.45	(267.59)	
GNMA	2005 A Single Family	4.49	02/13/07	01/20/37	174,771.89	190,484.23			(1,169.23)		173,602.66	189,099.60	(215.40)	
GNMA	2005 A Single Family	4.49	02/20/07	02/20/37	196,074.53	212,386.86			(1,290.01)		194,784.52	210,635.16	(461.69)	
GNMA	2005 A Single Family	4.49	03/20/07	01/20/37	53,882.88	58,070.32			(340.69)		53,542.19	57,594.95	(134.68)	
GNMA	2005 A Single Family	4.49	04/24/07	03/20/37	238,759.40	257,323.30			(2,162.45)		236,596.95	254,516.83	(644.02)	
GNMA	2005 A Single Family	4.49	04/10/07	02/20/37	112,948.34	121,729.02			(704.19)		112,244.15	120,744.32	(280.51)	
GNMA	2005 A Single Family	4.49	05/22/07	04/20/37	123,054.89	130,895.26			(752.79)		122,302.10	129,820.30	(322.17)	
GNMA	2005 A Single Family	4.49	06/05/07	05/20/37	282,192.81	304,151.60			(1,734.60)		280,458.21	301,717.89	(699.11)	
GNMA	2005 A Single Family	4.49	07/03/07	06/20/37	103,496.80	111,533.91			(625.34)		102,871.46	110,654.24	(254.33)	
GNMA	2005 A Single Family	4.49	11/21/07	09/20/37	98,486.62	106,177.79			(583.47)		97,903.15	105,353.27	(241.05)	
GNMA	2005 A Single Family	4.49	09/25/07	04/20/37	87,986.54	95,577.25			(1,673.87)		86,312.67	93,588.99	(314.39)	
GNMA	2005 A Single Family	4.49	01/30/08	01/20/38	100,431.72	108,260.42			(580.38)		99,851.34	107,438.44	(241.60)	
GNMA	2005 A Single Family	4.49	03/26/08	03/20/38	234,223.40	252,556.10			(1,355.44)		232,867.96	250,627.17	(573.49)	
FNMA	2005 A Single Family	4.49	10/20/05	10/01/35	59,753.13	65,101.99			(498.21)		59,254.92	64,532.08	(71.70)	
FNMA	2005 A Single Family	4.49	01/05/06	12/01/35	173,367.72	188,912.23			(1,217.25)		172,150.47	187,519.02	(175.96)	
FNMA	2005 A Single Family	4.49	02/09/06	02/01/36	72,469.50	78,992.00			(927.83)		71,541.67	77,965.17	(99.00)	
FNMA	2005 A Single Family	4.49	02/23/06	01/01/36	117,248.96	127,794.87			(845.44)		116,403.52	126,849.35	(100.08)	
FNMA	2005 A Single Family	4.49	03/16/06	03/01/36	148,706.39	162,052.68			(1,215.14)		147,491.25	160,692.11	(145.43)	
FNMA	2005 A Single Family	4.49	04/06/06	03/01/36	117,988.12	128,540.49			(59,190.10)		58,798.02	64,045.69	(5,304.70)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
FNMA	2005 A Single Family	4.49	04/20/06	04/01/36	238,196.22	259,552.07			(1,686.34)		236,509.88	257,653.85	(211.88)	
FNMA	2005 A Single Family	4.49	05/11/06	04/01/36	41,187.10	44,885.94			(834.02)		40,353.08	43,971.94	(79.98)	
FNMA	2005 A Single Family	4.49	06/08/06	04/01/36	115,917.96	126,337.24			(805.92)		115,112.04	125,432.68	(98.64)	
FNMA	2005 A Single Family	4.49	07/13/06	06/01/36	225,428.31	245,591.52			(1,963.15)		223,465.16	243,395.43	(232.94)	
FNMA	2005 A Single Family	4.49	07/19/06	07/01/36	268,507.18	292,546.85			(1,796.18)		266,711.00	290,475.90	(274.77)	
FNMA	2005 A Single Family	4.49	08/02/06	07/01/36	193,228.29	210,511.80			(97,194.24)		96,034.05	104,613.72	(8,703.84)	
FNMA	2005 A Single Family	4.49	08/09/06	07/01/36	106,415.09	115,983.99			(791.84)		105,623.25	115,101.27	(90.88)	
FNMA	2005 A Single Family	4.49	09/12/06	08/01/36	42,383.54	46,174.91			(275.19)		42,108.35	45,862.62	(37.10)	
FNMA	2005 A Single Family	4.49	10/17/06	09/01/36	171,026.18	186,388.32			(65,186.75)		105,839.43	115,355.25	(5,846.32)	
FNMA	2005 A Single Family	4.49	11/14/06	10/01/36	208,495.71	227,161.57			(1,467.98)		207,027.73	225,494.49	(199.10)	
FNMA	2005 A Single Family	4.49	12/12/06	11/01/36	50,641.78	55,182.39			(347.71)		50,294.07	54,783.04	(51.64)	
FNMA	2005 A Single Family	4.49	01/30/07	11/01/36	41,223.15	44,934.46			(387.89)		40,835.26	44,503.62	(42.95)	
FNMA	2005 A Single Family	4.49	02/13/07	01/01/37	49,990.08	54,585.70			(319.02)		49,671.06	54,222.88	(43.80)	
FNMA	2005 A Single Family	4.49	03/20/07	02/01/37	140,209.92	152,802.13			(898.96)		139,310.96	151,786.69	(116.48)	
FNMA	2005 A Single Family	4.49	04/10/07	01/01/37	181,902.40	198,232.30			(1,299.50)		180,602.90	196,731.71	(201.09)	
FNMA	2005 A Single Family	4.49	04/24/07	04/01/37	322,275.85	351,216.24			(2,030.00)		320,245.85	348,879.95	(306.29)	
FNMA	2005 A Single Family	4.49	05/22/07	04/01/37	195,595.95	213,121.45			(1,207.21)		194,388.74	211,734.50	(179.74)	
FNMA	2005 A Single Family	4.49	06/05/07	05/01/37	228,949.00	249,552.23			(1,724.97)		227,224.03	247,527.03	(300.23)	
FNMA	2005 A Single Family	4.49	07/03/07	06/01/37	390,035.94	426,272.47			(2,415.64)		387,620.30	422,373.49	(1,483.34)	
FNMA	2005 A Single Family	4.49	09/25/07	09/01/37	314,326.47	344,099.88			(1,893.15)		312,433.32	341,960.69	(246.04)	
FNMA	2005 A Single Family	4.49	11/08/07	09/01/37	147,458.51	159,466.62			(893.92)		146,564.59	158,409.71	(162.99)	
FNMA	2005 A Single Family	4.49	11/21/07	09/01/37	126,732.16	137,278.44			(753.00)		125,979.16	136,446.16	(79.28)	
FNMA	2005 A Single Family	4.49	12/11/07	11/01/37	279,311.03	302,059.22			(109,778.21)		169,532.82	183,223.76	(9,057.25)	
FNMA	2005 A Single Family	4.49	03/26/08	02/01/38	296,829.68	322,692.18			(7,570.90)		289,258.78	314,391.00	(730.28)	
2005 A Single Family Total					37,787,181.88	40,776,416.30	1,658,558.15	0.00	(1,638,996.90)	0.00	37,806,743.13	40,567,141.22	(228,836.33)	0.00
Total Single Family Investment Summary					414,983,579.44	454,092,671.97	13,537,880.69	(7,597,235.74)	(17,583,890.22)	0.00	403,340,334.17	442,154,427.92	(294,998.78)	0.00

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
Repo Agmt	1998 A/B RMRB	0.06	05/29/15	06/01/15	3,468,976.21	3,468,976.21	489,724.89				3,958,701.10	3,958,701.10		
Repo Agmt	1998 A/B RMRB	0.06	05/29/15	06/01/15	1,972,613.09	1,972,613.09	233,171.08				2,205,784.17	2,205,784.17		
GNMA	1998 A/B RMRB	3.70	08/29/12	08/15/42	795,420.55	845,754.75			(3,912.46)		791,508.09	839,948.39	(1,893.90)	
GNMA	1998 A/B RMRB	2.65	12/28/12	11/15/42	261,954.20	262,802.93			(1,487.94)		260,466.26	260,200.58	(1,114.41)	
GNMA	1998 A/B RMRB	3.20	12/28/12	11/15/42	2,037,545.94	2,115,033.80			(11,318.27)		2,026,227.67	2,103,224.33	(491.20)	
GNMA	1998 A/B RMRB	3.25	12/28/12	12/15/42	3,897,310.58	4,055,580.33			(150,857.84)		3,746,452.74	3,897,135.06	(7,587.43)	
GNMA	1998 A/B RMRB	3.45	12/28/12	11/15/42	473,447.68	497,285.76			(2,381.90)		471,065.78	493,752.31	(1,151.55)	
GNMA	1998 A/B RMRB	3.20	12/28/12	12/15/42	1,869,013.03	1,942,857.73			(11,795.00)		1,857,217.94	1,927,792.24	(3,270.40)	
GNMA	1998 A/B RMRB	3.25	01/29/13	01/15/43	4,005,308.99	4,168,004.61			(21,649.52)		3,983,659.47	4,144,957.85	(1,397.24)	
GNMA	1998 A/B RMRB	3.25	08/15/13	10/15/42	96,140.81	100,045.08			(505.36)		95,635.45	99,209.35	(330.37)	
GNMA	1998 A/B RMRB	3.25	08/15/13	01/15/43	250,116.65	260,278.88			(1,275.55)		248,841.10	258,142.78	(860.55)	
GNMA	1998 A/B RMRB	3.25	08/15/13	02/15/43	2,289,904.37	2,385,782.62			(153,781.20)		2,136,123.17	2,222,038.03	(9,963.39)	
GNMA	1998 A/B RMRB	3.25	03/22/13	11/15/42	37,698.61	39,230.68			(280.93)		37,417.68	38,815.60	(134.15)	
Repo Agmt	1998 A/B RMRB	0.06	05/29/15	06/01/15	236,796.97	236,796.97	16,580.76				253,377.73	253,377.73		
Repo Agmt	1998 A/B RMRB	0.06	05/29/15	06/01/15			1,869.00				1,869.00	1,869.00		
GNMA	1998 A/B RMRB	5.75	10/29/09	09/20/39	1,315.58	1,488.19			(5.65)		1,309.93	1,494.40	11.86	
GNMA	1998 A/B RMRB	5.75	11/24/09	11/20/39	11,077.66	12,514.85			(52.36)		11,025.30	12,708.41	245.92	
GNMA	1998 A/B RMRB	5.75	11/24/09	09/20/39	2,114.14	2,392.01			(14.24)		2,099.90	2,396.12	18.35	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	5,835.82	6,567.70			(24.62)		5,811.20	6,595.63	52.55	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	4,632.81	5,239.59			(18.75)		4,614.06	5,262.79	41.95	
GNMA	1998 A/B RMRB	5.75	12/17/09	11/20/39	10,057.43	11,440.82			(44.54)		10,012.89	11,482.86	86.58	
GNMA	1998 A/B RMRB				2,124.06	2,402.90			(2,124.06)				(278.84)	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	25,492.35	29,859.28			(116.91)		25,375.44	29,933.91	191.54	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	7,919.24	8,967.25			(33.81)		7,885.43	8,994.84	61.40	
GNMA	1998 A/B RMRB	5.75	12/29/09	11/20/39	2,699.36	3,048.84			(1,188.96)		1,510.40	1,718.11	(141.77)	
GNMA	1998 A/B RMRB	5.75	01/20/10	12/20/39	7,802.96	8,833.83			(38.97)		7,763.99	8,854.47	59.61	
GNMA	1998 A/B RMRB	5.75	01/27/10	01/20/40	30,523.01	35,752.41			(2,397.06)		28,125.95	33,061.19	(294.16)	
GNMA	1998 A/B RMRB	5.75	01/27/10	12/20/39	1,833.39	2,071.35			(7.94)		1,825.45	2,079.97	16.56	
GNMA	1998 A/B RMRB	5.75	02/17/10	01/20/40	10,295.85	11,770.21			(45.40)		10,250.45	11,821.08	96.27	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	12,344.69	13,915.25			(3,360.09)		8,984.60	10,082.42	(472.74)	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	2,844.78	3,217.98			(12.46)		2,832.32	3,231.03	25.51	
GNMA	1998 A/B RMRB	5.75	02/23/10	02/20/40	17,727.16	20,761.98			(75.08)		17,652.08	20,820.55	133.65	
GNMA	1998 A/B RMRB	5.75	02/23/10	01/20/40	4,066.57	4,600.00			(17.12)		4,049.45	4,619.49	36.61	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	19,083.73	22,161.33			(89.20)		18,994.53	22,233.38	161.25	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	1,828.99	2,069.05			(7.56)		1,821.43	2,077.98	16.49	
GNMA	1998 A/B RMRB	5.75	03/16/10	12/20/39	1,965.43	2,223.25			(8.16)		1,957.27	2,232.76	17.67	
GNMA	1998 A/B RMRB	5.75	03/30/10	01/20/40	9,162.68	10,400.40			(38.12)		9,124.56	10,436.01	73.73	
GNMA	1998 A/B RMRB	5.75	03/30/10	02/20/40	2,108.88	2,382.81			(8.69)		2,100.19	2,396.10	21.98	
GNMA	1998 A/B RMRB	5.75	04/22/10	03/20/40	7,072.27	8,006.74			(30.63)		7,041.64	8,030.80	54.69	
GNMA	1998 A/B RMRB	5.75	04/22/10	04/20/40	5,292.64	5,987.24			(22.23)		5,270.41	6,012.51	47.50	
GNMA	1998 A/B RMRB	5.75	06/15/10	04/20/40	6,208.86	7,023.52			(25.11)		6,183.75	7,054.33	55.92	
GNMA	1998 A/B RMRB	5.75	06/15/10	03/20/40	2,872.17	3,248.75			(11.69)		2,860.48	3,263.09	26.03	
GNMA	1998 A/B RMRB	5.75	07/20/10	07/20/40	11,839.16	13,480.79			(49.56)		11,789.60	13,540.81	109.58	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	1,743.03	1,971.63			(7.20)		1,735.83	1,980.21	15.78	
GNMA	1998 A/B RMRB	5.75	07/28/10	06/20/40	1,019.68	1,153.40			(5.15)		1,014.53	1,157.37	9.12	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	15,867.17	18,185.50			(65.25)		15,801.92	18,257.84	137.59	
GNMA	1998 A/B RMRB	5.75	08/17/10	08/20/40	32,441.54	37,990.87			(139.17)		32,302.37	38,097.99	246.29	
GNMA	1998 A/B RMRB	5.75	08/17/10	06/20/40	1,550.61	1,753.97			(6.26)		1,544.35	1,761.78	14.07	
GNMA	1998 A/B RMRB				1,157.87	1,309.70			(1,157.87)				(151.83)	
GNMA	1998 A/B RMRB	5.75	08/24/10	08/20/40	25,597.81	29,192.91			(105.10)		25,492.71	29,430.81	343.00	
GNMA	1998 A/B RMRB	5.75	09/14/10	08/20/40	41,308.45	47,322.65			(174.47)		41,133.98	47,489.19	341.01	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	1998 A/B RMRB	5.75	09/14/10	05/20/40	1,587.17	1,795.40			(6.41)		1,580.76	1,803.37	14.38	
GNMA	1998 A/B RMRB	5.75	06/22/10	06/20/40	11,591.60	13,030.90			(1,968.16)		9,623.44	10,910.50	(152.24)	
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	2,050.69	2,317.24			(11.81)		2,038.88	2,323.57	18.14	
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	1,933.92	2,187.46			(7.92)		1,926.00	2,197.03	17.49	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	14,650.70	16,555.31			(61.02)		14,589.68	16,836.54	342.25	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	1,836.32	2,077.37			(7.51)		1,828.81	2,086.48	16.62	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	2,926.60	3,310.22			(11.69)		2,914.91	3,325.05	26.52	
GNMA	1998 A/B RMRB	5.75	06/29/10	05/20/40	2,594.76	2,928.69			(28.51)		2,566.25	2,921.34	21.16	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	4,465.80	5,025.20			(17.94)		4,447.86	5,047.88	40.62	
GNMA	1998 A/B RMRB	5.75	07/20/10	06/20/40	19,323.10	22,627.93			(80.54)		19,242.56	22,694.48	147.09	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	25,215.36	28,851.20			(1,302.64)		23,912.72	27,585.57	37.01	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	8,880.65	10,081.41			(36.69)		8,843.96	10,116.59	71.87	
GNMA	1998 A/B RMRB	5.75	09/29/10	09/20/40	5,181.65	5,855.71			(22.57)		5,159.08	5,895.44	62.30	
FNMA	1998 A/B RMRB	5.75	08/17/10	05/01/40	1,041.69	1,172.75			(4.24)		1,037.45	1,175.49	6.98	
GNMA	1998 A/B RMRB	5.75	10/28/10	09/20/40	188,864.80	213,114.56			(1,122.72)		187,742.08	213,539.24	1,547.40	
GNMA	1998 A/B RMRB	5.75	12/21/10	09/15/40	45,626.35	51,754.16			(184.85)		45,441.50	51,550.86	(18.45)	
1998 A/B RMRB Total					22,378,846.67	23,134,437.90	741,345.73	0.00	(375,650.72)	0.00	22,744,541.68	23,475,568.18	(24,564.73)	0.00
Repo Agmt	2009 AB RMRB	0.06	05/29/15	06/01/15	777,282.90	777,282.90	816,559.69				1,593,842.59	1,593,842.59		
GNMA	2009 AB RMRB	8.18	08/01/90	06/20/20	44,542.04	47,697.34			(2,706.08)		41,835.96	44,442.21	(549.05)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	17,820.47	17,926.96			(709.68)		17,110.79	17,201.74	(15.54)	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	39,960.02	41,029.05			(1,448.83)		38,511.19	39,454.25	(125.97)	
GNMA	2009 AB RMRB	8.18	09/04/90	08/20/20	51,106.69	55,689.72			(3,129.77)		47,976.92	51,907.85	(652.10)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	43,290.28	46,695.17			(1,661.94)		41,628.34	44,609.83	(423.40)	
GNMA	2009 AB RMRB	8.18	11/01/90	08/20/20	41,606.72	44,705.01			(1,589.93)		40,016.79	42,733.72	(381.36)	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	17,159.24	17,262.29			(705.11)		16,454.13	16,541.89	(15.29)	
GNMA	2009 AB RMRB	7.18	11/01/90	09/20/20	42,409.97	43,482.58			(2,112.52)		40,297.45	41,163.65	(206.41)	
GNMA	2009 AB RMRB	8.75	12/28/89	09/20/18	208,526.66	224,104.56			(28,694.43)		179,832.23	192,187.65	(3,222.48)	
GNMA	2009 AB RMRB	8.75	11/30/89	10/20/18	12,282.78	12,357.77			(751.50)		11,531.28	11,593.47	(12.80)	
GNMA	2009 AB RMRB	8.75	11/30/89	09/20/18	19,209.28	19,526.97			(1,917.13)		17,292.15	17,557.50	(52.34)	
GNMA	2009 AB RMRB	8.75	01/01/90	11/20/18	55,323.26	59,989.17			(8,705.20)		46,618.06	49,849.32	(1,434.65)	
GNMA	2009 AB RMRB	8.75	02/27/90	01/20/19	26,284.41	26,766.11			(1,891.60)		24,392.81	24,803.86	(70.65)	
GNMA	2009 AB RMRB	8.75	05/29/90	04/20/19	22,488.57	22,892.69			(1,627.46)		20,861.11	20,975.82	(289.41)	
GNMA	2009 AB RMRB	8.75	06/28/90	05/20/19	9,681.83	9,742.04			(601.34)		9,080.49	9,130.48	(10.22)	
GNMA	2009 AB RMRB	7.18	02/01/91	11/20/20	39,821.61	41,973.29			(2,329.24)		37,492.37	39,072.99	(571.06)	
GNMA	2009 AB RMRB	8.18	02/25/91	11/20/20	33,878.44	35,103.37			(1,501.69)		32,376.75	33,280.90	(320.78)	
GNMA	2009 AB RMRB	7.18	05/02/91	02/20/21	36,103.41	36,832.14			(1,342.89)		34,760.52	35,395.96	(93.29)	
GNMA	2009 AB RMRB	8.75	09/28/90	08/20/19	17,738.84	18,047.65			(1,248.76)		16,490.08	16,759.61	(39.28)	
GNMA	2009 AB RMRB	8.75	10/23/90	09/20/19	9,452.96	9,512.62			(428.43)		9,024.53	9,033.69	(50.50)	
GNMA	2009 AB RMRB	8.75	11/28/90	09/20/19	27,938.77	28,482.89			(1,266.78)		26,671.99	27,157.14	(58.97)	
GNMA	2009 AB RMRB	8.75	01/25/91	12/20/19	40,819.98	42,033.52			(1,871.94)		38,948.04	39,970.87	(190.71)	
GNMA	2009 AB RMRB	8.75	03/28/91	02/20/20	12,764.28	12,845.93			(541.90)		12,222.38	12,291.84	(12.19)	
GNMA	2009 AB RMRB	8.75	03/28/91	12/20/19	28,410.96	28,969.04			(1,259.28)		27,151.68	27,650.12	(59.64)	
GNMA	2009 AB RMRB	8.18	05/02/91	03/20/21	66,747.41	73,224.66			(2,625.22)		64,122.19	70,109.41	(490.03)	
GNMA	2009 AB RMRB	6.10	07/28/00	07/20/30	583,542.73	673,379.16			(6,938.70)		576,604.03	668,595.47	2,155.01	
FNMA	2009 AB RMRB	6.10	04/28/00	04/01/30	45,104.30	51,268.25			(533.67)		44,570.63	50,933.09	198.51	
GNMA	2009 AB RMRB	6.10	04/20/00	04/20/30	198,334.01	225,120.96			(40,649.72)		157,684.29	180,105.40	(4,365.84)	
GNMA	2009 AB RMRB	6.10	04/27/00	04/20/30	366,394.23	416,557.21			(9,047.79)		357,346.44	408,557.70	1,048.28	
GNMA	2009 AB RMRB	6.10	06/26/00	06/20/30	704,589.87	816,852.17			(62,660.45)		641,929.42	740,407.82	(13,783.90)	
GNMA	2009 AB RMRB	6.10	05/30/00	03/20/30	697,839.30	811,035.80			(21,024.78)		676,814.52	791,568.47	1,557.45	
FNMA	2009 AB RMRB	6.10	05/30/00	05/01/30	5,984.66	6,787.66			(2,998.59)		2,986.07	3,406.82	(382.25)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
FNMA	2009 AB RMRB	6.10	06/26/00	06/01/30	10,460.75	11,865.73			(1,596.19)		8,864.56	10,113.67	(155.87)	
GNMA	2009 AB RMRB	6.10	09/14/00	08/20/30	1,040,903.05	1,216,576.22			(90,164.80)		950,738.25	1,100,355.93	(26,055.49)	
GNMA	2009 AB RMRB	6.10	10/19/00	09/20/30	361,001.17	412,754.27			(14,280.28)		346,720.89	397,792.88	(681.11)	
GNMA	2009 AB RMRB	6.10	10/23/00	10/20/30	55,851.42	63,494.65			(623.59)		55,227.83	63,182.83	311.77	
GNMA	2009 AB RMRB	6.10	10/27/00	10/20/30	41,726.29	47,361.84			(508.60)		41,217.69	47,161.70	308.46	
GNMA	2009 AB RMRB	6.10	10/30/00	10/20/30	116,142.83	132,072.95			(1,087.97)		115,054.86	131,663.01	678.03	
GNMA	2009 AB RMRB	6.10	01/16/01	12/20/30	68,568.39	77,955.40			(31,684.18)		36,884.21	42,133.57	(4,137.65)	
GNMA	2009 AB RMRB	6.10	01/29/01	12/20/30	41,066.95	46,682.03			(637.66)		40,429.29	46,246.66	202.29	
GNMA	2009 AB RMRB	6.10	12/21/00	11/20/30	163,444.30	185,829.61			(2,497.35)		160,946.95	184,145.82	813.56	
GNMA	2009 AB RMRB	6.10	12/27/00	12/20/30	101,656.42	115,567.07			(2,550.19)		99,106.23	113,377.53	360.65	
GNMA	2009 AB RMRB	6.10	03/15/01	03/20/31	112,417.09	127,822.74			(1,022.45)		111,394.64	127,461.10	660.81	
GNMA	2009 AB RMRB	6.10	05/10/01	04/20/31	271,503.37	309,079.44			(2,874.54)		268,628.83	307,367.81	1,162.91	
FNMA	2009 AB RMRB	6.10	09/11/00	08/01/30	151,377.03	171,959.83			(1,734.95)		149,642.08	170,844.95	620.07	
FNMA	2009 AB RMRB	6.10	10/06/00	10/01/30	75,881.72	86,228.93			(1,028.57)		74,853.15	85,498.75	298.39	
GNMA	2009 AB RMRB	6.10	05/30/01	05/20/31	145,872.88	165,861.84			(1,433.77)		144,439.11	165,268.67	840.60	
GNMA	2009 AB RMRB	6.10	06/18/01	04/20/31	79,765.24	90,676.32			(51,926.59)		27,838.65	31,801.76	(6,947.97)	
GNMA	2009 AB RMRB	6.10	07/25/01	06/20/31	192,614.57	219,012.44			(2,224.40)		190,390.17	217,850.20	1,062.16	
GNMA	2009 AB RMRB	6.10	08/31/01	08/20/31	104,797.46	119,159.96			(20,413.12)		84,384.34	96,397.32	(2,349.52)	
FNMA	2009 AB RMRB	6.10	12/27/00	11/01/30	94,826.64	107,720.21			(2,213.06)		92,613.58	105,742.48	235.33	
FNMA	2009 AB RMRB	6.10	01/12/01	12/01/30	12,016.04	13,628.34			(966.19)		11,049.85	12,606.89	(55.26)	
FNMA	2009 AB RMRB	6.10	02/05/01	01/01/31	119,251.12	135,549.17			(2,148.26)		117,102.86	133,806.41	405.50	
GNMA	2009 AB RMRB	6.10	09/20/01	08/20/31	141,224.73	160,576.74			(1,260.19)		139,964.54	160,151.62	835.07	
GNMA	2009 AB RMRB	6.10	10/17/01	09/20/31	88,837.17	101,027.40			(783.05)		88,054.12	100,776.18	531.83	
GNMA	2009 AB RMRB	6.10	10/30/01	05/20/31	32,401.85	36,848.35			(371.75)		32,030.10	36,657.49	180.89	
FNMA	2009 AB RMRB	6.10	03/15/01	02/01/31	65,720.70	74,629.79			(638.53)		65,082.17	74,267.87	276.61	
GNMA	2009 AB RMRB	6.10	02/25/02	02/20/32	485,687.25	559,356.30			(4,509.84)		481,177.41	558,098.45	3,251.99	
GNMA	2009 AB RMRB				54,053.16	61,468.70			(54,053.16)				(7,415.54)	
GNMA	2009 AB RMRB	6.10	03/21/02	03/20/32	93,843.57	106,718.94			(945.31)		92,898.26	106,318.40	544.77	
GNMA	2009 AB RMRB	6.10	04/17/02	03/20/32	211,341.44	240,510.68			(1,997.17)		209,344.27	239,590.25	1,076.74	
GNMA	2009 AB RMRB	6.10	04/29/02	04/20/32	193,159.37	219,664.68			(1,707.30)		191,452.07	219,113.06	1,155.68	
GNMA	2009 AB RMRB	6.10	06/19/02	04/20/32	74,446.78	84,654.92			(916.58)		73,530.20	84,146.49	408.15	
GNMA	2009 AB RMRB	6.10	06/28/02	06/20/32	50,763.19	57,715.71			(399.48)		50,363.71	57,628.68	312.45	
GNMA	2009 AB RMRB	6.10	01/30/03	01/20/33	90,732.80	103,193.13			(668.43)		90,064.37	103,089.48	564.78	
FNMA	2009 AB RMRB	6.10	10/17/01	09/01/31	59,975.37	68,196.19			(800.17)		59,175.20	67,666.25	270.23	
FNMA	2009 AB RMRB	6.10	01/28/02	11/01/31	113,285.81	128,668.89			(1,029.44)		112,256.37	128,133.91	494.46	
FNMA	2009 AB RMRB	6.10	04/17/02	02/01/32	29,292.82	33,313.55			(251.67)		29,041.15	33,214.36	152.48	
GNMA	2009 AB RMRB	5.75	10/29/09	09/20/39	77,940.62	88,167.55			(334.42)		77,606.20	88,535.18	702.05	
GNMA	2009 AB RMRB	5.75	11/24/09	11/20/39	656,293.53	741,438.83			(3,101.39)		653,192.14	752,906.01	14,568.57	
GNMA	2009 AB RMRB	5.75	11/24/09	09/20/39	125,251.06	141,714.08			(843.98)		124,407.08	141,957.48	1,087.38	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	345,741.22	389,102.07			(1,458.63)		344,282.59	390,756.27	3,112.83	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	274,469.63	310,418.09			(1,110.75)		273,358.88	311,792.33	2,484.99	
GNMA	2009 AB RMRB	5.75	12/17/09	11/20/39	595,850.54	677,808.04			(2,638.98)		593,211.56	680,298.43	5,129.37	
GNMA	2009 AB RMRB				125,840.76	142,359.37			(125,840.76)				(16,518.61)	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	1,510,287.20	1,769,004.01			(6,926.56)		1,503,360.64	1,773,425.46	11,348.01	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	469,172.97	531,262.41			(2,002.26)		467,170.71	532,896.66	3,636.51	
GNMA	2009 AB RMRB	5.75	12/29/09	11/20/39	159,924.42	180,627.71			(70,439.56)		89,484.86	101,788.63	(8,399.52)	
GNMA	2009 AB RMRB	5.75	01/20/10	12/20/39	462,283.08	523,358.23			(2,308.92)		459,974.16	524,580.57	3,531.26	
GNMA	2009 AB RMRB	5.75	01/27/10	01/20/40	1,808,327.14	2,118,140.70			(142,012.24)		1,666,314.90	1,958,700.25	(17,428.21)	
GNMA	2009 AB RMRB	5.75	01/27/10	12/20/39	108,619.07	122,716.87			(470.49)		108,148.58	123,227.12	980.74	
GNMA	2009 AB RMRB	5.75	02/17/10	01/20/40	609,977.05	697,323.07			(2,689.93)		607,287.12	700,336.30	5,703.16	
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	731,356.17	824,405.00			(199,067.60)		532,288.57	597,329.98	(28,007.42)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	168,537.69	190,648.68			(738.13)		167,799.56	191,421.67	1,511.12	
GNMA	2009 AB RMRB	5.75	02/23/10	02/20/40	1,050,240.47	1,230,037.96			(4,447.91)		1,045,792.56	1,233,507.61	7,917.56	
GNMA	2009 AB RMRB	5.75	02/23/10	01/20/40	240,924.97	272,525.61			(1,014.04)		239,910.93	273,679.98	2,168.41	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	1,130,609.23	1,312,941.41			(5,285.19)		1,125,324.04	1,317,210.02	9,553.80	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	108,358.32	122,580.46			(447.62)		107,910.70	123,109.28	976.44	
GNMA	2009 AB RMRB	5.75	03/16/10	12/20/39	116,440.21	131,715.74			(483.46)		115,956.75	132,278.88	1,046.60	
GNMA	2009 AB RMRB	5.75	03/30/10	01/20/40	542,840.87	616,168.87			(2,258.53)		540,582.34	618,278.23	4,367.89	
GNMA	2009 AB RMRB	5.75	03/30/10	02/20/40	124,940.43	141,169.06			(515.27)		124,425.16	141,956.26	1,302.47	
GNMA	2009 AB RMRB	5.75	04/22/10	03/20/40	418,995.75	474,356.98			(1,814.82)		417,180.93	475,782.08	3,239.92	
GNMA	2009 AB RMRB	5.75	04/22/10	04/20/40	313,559.31	354,712.42			(1,316.96)		312,242.35	356,208.97	2,813.51	
GNMA	2009 AB RMRB	5.75	06/15/10	04/20/40	367,843.27	416,106.38			(1,487.20)		366,356.07	417,931.40	3,312.22	
GNMA	2009 AB RMRB	5.75	06/15/10	03/20/40	170,161.85	192,471.57			(692.19)		169,469.66	193,321.12	1,541.74	
GNMA	2009 AB RMRB	5.75	07/20/10	07/20/40	701,407.60	798,665.96			(2,935.72)		698,471.88	802,221.32	6,491.08	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	103,266.51	116,808.92			(426.07)		102,840.44	117,316.77	933.92	
GNMA	2009 AB RMRB	5.75	07/28/10	06/20/40	60,413.06	68,332.93			(305.38)		60,107.68	68,567.84	540.29	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	940,048.05	1,077,394.69			(3,866.06)		936,181.99	1,081,680.00	8,151.37	
GNMA	2009 AB RMRB	5.75	08/17/10	08/20/40	1,921,989.16	2,250,758.24			(8,244.71)		1,913,744.45	2,257,104.03	14,590.50	
GNMA	2009 AB RMRB	5.75	08/17/10	06/20/40	91,864.57	103,913.90			(369.84)		91,494.73	104,376.16	832.10	
GNMA	2009 AB RMRB				68,596.82	77,593.26			(68,596.82)				(8,996.44)	
GNMA	2009 AB RMRB	5.75	08/24/10	08/20/40	1,516,535.00	1,729,525.46			(6,226.47)		1,510,308.53	1,743,619.65	20,320.66	
GNMA	2009 AB RMRB	5.75	09/14/10	08/20/40	2,447,306.40	2,803,616.83			(10,335.58)		2,436,970.82	2,813,483.11	20,201.86	
GNMA	2009 AB RMRB	5.75	09/14/10	05/20/40	94,033.79	106,368.72			(379.86)		93,653.93	106,840.34	851.48	
GNMA	2009 AB RMRB	5.75	06/22/10	06/20/40	686,740.19	772,012.05			(116,602.88)		570,137.31	646,389.43	(9,019.74)	
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	121,494.49	137,284.58			(699.37)		120,795.12	137,659.33	1,074.12	
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	114,576.13	129,595.40			(468.68)		114,107.45	130,162.32	1,035.60	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	867,978.81	980,814.65			(3,615.92)		864,362.89	997,475.98	20,277.25	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	108,793.34	123,073.56			(444.89)		108,348.45	123,613.06	984.39	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	173,384.86	196,113.57			(692.85)		172,692.01	196,991.95	1,571.23	
GNMA	2009 AB RMRB	5.75	06/29/10	05/20/40	153,726.53	173,509.74			(1,689.29)		152,037.24	173,073.99	1,253.54	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	264,574.60	297,716.69			(1,062.39)		263,512.21	299,060.14	2,405.84	
GNMA	2009 AB RMRB	5.75	07/20/10	06/20/40	1,144,792.76	1,340,585.49			(4,771.66)		1,140,021.10	1,344,527.79	8,713.96	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	1,493,876.62	1,709,281.05			(77,174.29)		1,416,702.33	1,634,298.56	2,191.80	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	526,132.39	597,270.60			(2,173.32)		523,959.07	599,354.66	4,257.38	
GNMA	2009 AB RMRB	5.75	09/29/10	09/20/40	306,984.18	346,920.02			(1,336.54)		305,647.64	349,273.77	3,690.29	
FNMA	2009 AB RMRB	5.75	08/17/10	05/01/40	61,714.39	69,479.35			(251.31)		61,463.08	69,641.15	413.11	
Repo Agmt	2009 AB RMRB	0.06	05/29/15	06/01/15	110,494.02	110,494.02	13.33				110,507.35	110,507.35		
GNMA	2009 AB RMRB				30,424.91	33,302.80			(30,424.91)				(2,877.89)	
FNMA	2009 AB RMRB	5.35	03/15/01	10/01/30	100,730.60	112,644.01			(2,521.25)		98,209.35	110,452.13	329.37	
GNMA	2009 AB RMRB	5.35	06/18/01	03/01/31	31,827.54	35,576.19			(6,002.21)		25,825.33	29,018.37	(555.61)	
GNMA	2009 AB RMRB	5.35	03/18/02	02/20/32	31,491.68	34,699.11			(294.76)		31,196.92	34,739.33	334.98	
GNMA	2009 AB RMRB	5.49	04/16/04	04/20/34	42,089.60	46,522.48			(374.59)		41,715.01	46,689.11	541.22	
GNMA	2009 AB RMRB	4.85	10/18/11	07/15/41	73,344.75	81,348.86			(349.08)		72,995.67	80,997.46	(2.32)	
GNMA	2009 AB RMRB	4.25	06/28/11	05/15/41	76,584.38	83,107.84			(373.24)		76,211.14	82,602.21	(132.39)	
GNMA	2009 AB RMRB	5.00	07/14/11	04/15/41	96,616.62	107,726.57			(416.60)		96,200.02	107,398.66	88.69	
GNMA	2009 AB RMRB	3.85	10/27/11	09/15/41	119,165.72	127,226.09			(598.91)		118,566.81	126,383.92	(243.26)	
GNMA	2009 AB RMRB	3.10	08/15/12	06/15/42	148,954.89	153,952.33			(804.60)		148,150.29	152,579.98	(567.75)	
GNMA	2009 AB RMRB	3.10	09/17/12	09/15/42	152,632.23	157,751.51			(979.02)		151,653.21	156,101.20	(671.29)	
GNMA	2009 AB RMRB	2.60	11/15/12	10/15/42	191,624.63	191,547.98			(1,303.02)		190,321.61	189,425.20	(819.76)	
GNMA	2009 AB RMRB	2.65	11/28/12	11/15/42	121,514.32	121,908.03			(690.92)		120,823.40	120,700.16	(516.95)	
GNMA	2009 AB RMRB	3.70	11/28/12	07/15/42	125,651.26	133,298.40			(613.90)		125,037.36	132,380.80	(303.70)	
GNMA	2009 AB RMRB	3.70	11/28/12	11/15/42	122,489.47	129,963.78			(586.50)		121,902.97	129,089.15	(288.13)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	3.45	12/28/12	09/15/42	81,547.62	85,600.54			(412.18)		84,936.64	84,936.64	(251.72)	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	107,345.84	112,674.49			(535.61)		106,810.23	111,804.68	(334.20)	
GNMA	2009 AB RMRB	3.45	12/28/12	10/15/42	246,068.84	258,296.00			(103,382.85)		142,685.99	149,375.11	(5,538.04)	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	217,958.82	228,793.55			(1,185.81)		216,773.01	226,926.66	(681.08)	
GNMA	2009 AB RMRB	3.25	01/29/13	01/15/43	841,844.19	875,821.02			(4,748.74)		837,095.45	870,905.74	(166.54)	
Repo Agmt	2009 AB RMRB	0.06	05/29/15	06/01/15	1,158,269.08	1,158,269.08	182,628.38				1,340,897.46	1,340,897.46		
	2009 AB RMRB Total				40,504,039.71	45,789,021.12	999,201.40	0.00	(1,571,487.52)	0.00	39,931,753.59	45,275,824.40	59,089.40	0.00
Repo Agmt	2009 C-1 RMRB	0.06	05/29/15	06/01/15	4,111,621.63	4,111,621.63	2,164,278.38				6,275,900.01	6,275,900.01		
GNMA	2009 C-1 RMRB	5.10	08/11/11	07/15/41	532,579.60	600,643.24			(2,240.37)		530,339.23	598,498.39	95.52	
GNMA	2009 C-1 RMRB	5.10	08/30/11	06/15/41	72,869.31	81,439.46			(317.48)		72,551.83	81,201.46	79.48	
GNMA	2009 C-1 RMRB	5.24	08/24/10	08/20/40	1,619,308.96	1,789,304.00			(112,386.50)		1,506,922.46	1,675,079.92	(1,837.58)	
GNMA	2009 C-1 RMRB	5.24	09/14/10	08/20/40	703,418.39	785,690.16			(3,487.55)		699,930.84	786,729.24	4,526.63	
GNMA	2009 C-1 RMRB	5.24	09/21/10	09/20/40	948,318.04	1,053,002.77			(4,188.45)		944,129.59	1,055,782.27	6,967.95	
GNMA	2009 C-1 RMRB	5.00	09/21/10	09/15/40	1,730,991.96	1,944,025.09			(131,776.93)		1,599,215.03	1,794,958.93	(17,289.23)	
GNMA	2009 C-1 RMRB	5.00	09/28/10	09/15/40	225,655.80	251,570.12			(1,184.29)		224,471.51	250,573.08	187.25	
GNMA	2009 C-1 RMRB	5.00	10/19/10	09/15/40	1,511,184.23	1,708,318.20			(10,451.99)		1,500,732.24	1,695,857.44	(2,008.77)	
GNMA	2009 C-1 RMRB	5.24	10/19/10	10/20/40	1,767,460.41	2,026,835.26			(170,086.38)		1,597,374.03	1,832,619.35	(24,129.53)	
GNMA	2009 C-1 RMRB	5.00	10/28/10	10/15/40	1,410,382.86	1,583,027.82			(6,511.86)		1,403,871.00	1,577,824.65	1,308.69	
GNMA	2009 C-1 RMRB	5.75	10/28/10	09/20/40	599,917.18	676,947.03			(3,566.28)		596,350.90	678,295.99	4,915.24	
GNMA	2009 C-1 RMRB	4.90	10/28/10	10/20/40	2,492,536.47	2,699,441.91			(11,897.06)		2,480,639.41	2,690,699.97	3,155.12	
GNMA	2009 C-1 RMRB	5.24	10/28/10	10/20/40	495,453.60	546,262.36			(2,257.76)		493,195.84	547,649.58	3,644.98	
GNMA	2009 C-1 RMRB	4.90	11/18/10	11/20/40	1,389,606.53	1,522,369.49			(139,719.87)		1,249,886.66	1,359,839.18	(22,810.44)	
GNMA	2009 C-1 RMRB	4.85	11/18/10	11/20/40	1,389,442.83	1,536,751.54			(6,459.81)		1,382,983.02	1,524,904.72	(5,387.01)	
GNMA	2009 C-1 RMRB	4.90	11/18/10	11/20/40	1,618,166.52	1,753,283.43			(8,156.61)		1,610,009.91	1,745,991.37	864.55	
GNMA	2009 C-1 RMRB	4.85	11/18/10	11/20/40	1,815,396.08	1,968,542.87			(12,788.47)		1,802,607.61	1,955,270.44	(483.96)	
GNMA	2009 C-1 RMRB	5.00	12/07/10	11/15/40	542,962.82	612,483.78			(3,297.95)		539,664.87	609,740.36	554.53	
GNMA	2009 C-1 RMRB	4.25	12/21/10	09/15/40	64,314.96	69,841.54			(412.42)		63,902.54	69,329.14	(99.98)	
GNMA	2009 C-1 RMRB	4.90	12/21/10	12/15/40	1,146,063.28	1,278,147.04			(167,040.72)		979,022.56	1,088,604.55	(22,501.77)	
GNMA	2009 C-1 RMRB	4.85	12/21/10	11/15/40	1,861,248.60	2,072,574.71			(8,797.76)		1,852,450.84	2,064,056.28	279.33	
GNMA	2009 C-1 RMRB	4.90	12/21/10	12/15/40	1,609,287.91	1,812,347.83			(7,643.81)		1,601,644.10	1,796,339.94	(8,364.08)	
GNMA	2009 C-1 RMRB	4.85	12/21/10	11/15/40	1,417,254.90	1,593,561.36			(6,631.72)		1,410,623.18	1,579,234.93	(7,694.71)	
GNMA	2009 C-1 RMRB	4.49	12/21/10	10/15/40	51,856.33	56,856.31			(253.84)		51,602.49	56,524.85	(77.62)	
GNMA	2009 C-1 RMRB	4.15	12/21/10	09/15/40	26,953.15	29,150.64			(151.33)		26,801.82	28,959.90	(39.41)	
GNMA	2009 C-1 RMRB	5.75	12/21/10	09/15/40	144,928.69	164,394.34			(587.15)		144,341.54	163,748.55	(58.64)	
GNMA	2009 C-1 RMRB	5.00	12/29/10	10/15/40	517,664.17	582,413.59			(132,708.24)		384,955.93	429,668.55	(20,036.80)	
GNMA	2009 C-1 RMRB	4.80	02/15/11	01/15/41	501,823.44	561,610.69			(101,745.70)		400,077.74	443,166.13	(16,698.86)	
GNMA	2009 C-1 RMRB	4.80	02/15/11	02/15/41	1,009,884.85	1,133,656.31			(4,866.05)		1,005,018.80	1,123,028.10	(5,762.16)	
GNMA	2009 C-1 RMRB	4.45	02/15/11	01/15/41	2,176,492.02	2,409,594.30			(12,108.46)		2,164,383.56	2,381,990.69	(15,495.15)	
GNMA	2009 C-1 RMRB	4.90	02/24/11	10/15/40	82,748.37	91,964.05			(380.58)		82,367.79	91,615.22	31.75	
GNMA	2009 C-1 RMRB	4.85	02/24/11	12/15/40	385,632.19	428,518.34			(91,935.32)		293,696.87	325,234.04	(11,348.98)	
GNMA	2009 C-1 RMRB				151,169.52	167,964.45			(151,169.52)				(16,794.93)	
GNMA	2009 C-1 RMRB	4.85	02/24/11	01/15/41	599,337.81	664,593.67			(2,765.53)		596,572.28	666,055.02	4,226.88	
GNMA	2009 C-1 RMRB	3.70	02/24/11	01/15/41	62,445.19	66,281.82			(344.98)		62,100.21	65,792.07	(144.77)	
GNMA	2009 C-1 RMRB	4.80	02/24/11	01/15/41	485,853.29	537,849.32			(2,210.57)		483,642.72	537,921.95	2,283.20	
GNMA	2009 C-1 RMRB	4.45	02/24/11	02/15/41	1,886,742.52	2,068,115.08			(9,383.09)		1,877,359.43	2,056,590.97	(2,141.02)	
GNMA	2009 C-1 RMRB	4.85	01/20/11	12/15/40	1,151,688.06	1,292,309.19			(115,669.63)		1,036,018.43	1,155,512.82	(21,126.74)	
GNMA	2009 C-1 RMRB	4.85	01/20/11	12/15/40	2,389,181.19	2,665,107.71			(11,237.07)		2,377,944.12	2,662,084.65	8,214.01	
GNMA	2009 C-1 RMRB	4.80	01/20/11	12/15/40	1,709,188.14	1,915,965.68			(366,069.35)		1,343,118.79	1,487,786.11	(62,110.22)	
GNMA	2009 C-1 RMRB	4.90	01/26/11	01/15/41	139,013.50	154,480.12			(639.20)		138,374.30	153,905.42	64.50	
GNMA	2009 C-1 RMRB	4.90	01/26/11	12/15/40	573,960.95	638,336.39			(3,090.80)		570,870.15	635,492.64	247.05	

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For Period Ending May 31, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	2009 C-1 RMRB	5.00	01/26/11	10/15/40	75,722.96	84,432.61			(434.73)		75,288.23	84,056.30	58.42	
GNMA	2009 C-1 RMRB	4.05	01/26/11	12/15/40	167,774.26	180,713.00			(874.14)		166,900.12	179,602.89	(235.97)	
GNMA	2009 C-1 RMRB	4.80	01/26/11	01/15/41	3,486,563.40	3,913,632.55			(17,726.80)		3,468,836.60	3,875,939.29	(19,966.46)	
GNMA	2009 C-1 RMRB	4.45	01/26/11	01/15/41	1,587,590.75	1,757,605.84			(7,672.51)		1,579,918.24	1,738,747.44	(11,185.89)	
GNMA	2009 C-1 RMRB	4.10	01/26/11	11/15/40	153,620.25	165,811.55			(803.23)		152,817.02	164,788.71	(219.61)	
GNMA	2009 C-1 RMRB	4.45	02/24/11	02/20/41	257,075.26	271,139.84			(1,235.74)		255,839.52	269,350.40	(553.70)	
GNMA	2009 C-1 RMRB	4.80	03/16/11	02/15/41	225,907.26	250,269.09			(1,114.88)		224,792.38	249,139.64	(14.57)	
GNMA	2009 C-1 RMRB	4.45	03/16/11	02/15/41	1,165,269.49	1,295,826.29			(141,794.31)		1,023,475.18	1,118,535.58	(35,496.40)	
GNMA	2009 C-1 RMRB	4.85	03/29/11	12/15/40	233,698.12	259,281.05			(1,405.05)		232,293.07	257,896.41	20.41	
GNMA	2009 C-1 RMRB	5.00	03/29/11	03/15/41	3,541,943.21	3,977,708.44			(229,984.18)		3,311,959.03	3,720,985.96	(26,738.30)	
GNMA	2009 C-1 RMRB	3.70	03/29/11	02/15/41	356,245.84	378,133.57			(2,097.22)		354,148.62	375,206.30	(830.05)	
GNMA	2009 C-1 RMRB	4.45	03/29/11	03/15/41	356,349.74	391,161.51			(1,982.80)		354,366.94	388,325.90	(852.81)	
GNMA	2009 C-1 RMRB	3.70	03/29/11	02/15/41	141,933.01	150,654.79			(762.27)		141,170.74	149,564.75	(327.77)	
GNMA	2009 C-1 RMRB	4.45	04/14/11	03/15/41	1,016,410.63	1,132,738.80			(5,066.22)		1,011,344.41	1,119,790.87	(7,881.71)	
GNMA	2009 C-1 RMRB	5.00	04/14/11	04/15/41	1,966,124.15	2,207,937.79			(124,729.02)		1,841,395.13	2,068,807.46	(14,401.31)	
GNMA	2009 C-1 RMRB	5.10	04/14/11	04/15/41	1,502,720.81	1,702,808.08			(7,213.77)		1,495,507.04	1,694,648.78	(945.53)	
GNMA	2009 C-1 RMRB	4.80	04/14/11	03/15/41	181,554.89	201,115.61			(822.58)		180,732.31	200,283.93	(9.10)	
GNMA	2009 C-1 RMRB	5.00	04/28/11	04/15/41	1,121,263.80	1,272,342.85			(134,559.54)		986,704.26	1,110,012.66	(27,770.65)	
GNMA	2009 C-1 RMRB	5.00	04/28/11	03/20/41	179,025.24	195,502.72			(776.65)		178,248.59	195,385.41	659.34	
GNMA	2009 C-1 RMRB	4.85	04/28/11	01/15/41	94,871.63	105,273.35			(452.67)		94,418.96	104,839.04	18.36	
GNMA	2009 C-1 RMRB	4.45	04/28/11	03/15/41	472,580.65	519,517.35			(2,278.26)		470,302.39	515,371.47	(1,867.62)	
GNMA	2009 C-1 RMRB	5.10	04/28/11	04/15/41	3,243,385.28	3,651,111.24			(142,721.88)		3,100,663.40	3,494,509.70	(13,879.66)	
GNMA	2009 C-1 RMRB	4.45	04/28/11	04/15/41	782,376.59	857,915.04			(3,906.62)		778,469.97	852,494.68	(1,513.74)	
GNMA	2009 C-1 RMRB	5.00	05/17/11	09/15/40	118,003.95	131,581.48			(531.69)		117,472.26	131,160.13	110.34	
GNMA	2009 C-1 RMRB	4.80	05/17/11	01/15/41	195,040.74	216,075.88			(912.39)		194,128.35	215,160.22	(3.27)	
GNMA	2009 C-1 RMRB	3.70	05/17/11	02/15/41	274,343.95	291,199.64			(1,476.45)		272,867.50	289,089.47	(633.72)	
GNMA	2009 C-1 RMRB	4.45	05/17/11	02/15/41	683,476.00	749,212.71			(3,539.51)		679,936.49	744,401.26	(1,271.94)	
GNMA	2009 C-1 RMRB	5.00	05/17/11	05/15/41	1,189,645.33	1,339,790.40			(5,429.86)		1,184,215.47	1,345,446.36	11,085.82	
GNMA	2009 C-1 RMRB	4.25	05/17/11	02/15/41	108,834.83	118,185.91			(658.63)		108,176.20	117,362.52	(164.76)	
GNMA	2009 C-1 RMRB	4.85	05/17/11	05/15/41	2,120,891.97	2,384,582.45			(133,102.87)		1,987,789.10	2,224,375.77	(27,103.81)	
GNMA	2009 C-1 RMRB	4.35	05/17/11	04/15/41	631,011.96	687,739.92			(164,411.49)		466,600.47	507,773.29	(15,555.14)	
GNMA	2009 C-1 RMRB	5.10	05/17/11	05/15/41	1,598,026.33	1,810,835.47			(286,537.11)		1,311,489.22	1,468,133.49	(56,164.87)	
GNMA	2009 C-1 RMRB	4.45	06/14/11	02/15/41	190,367.77	208,389.88			(934.95)		189,432.82	207,175.10	(279.83)	
GNMA	2009 C-1 RMRB	5.00	06/14/11	05/15/41	1,259,990.12	1,415,006.70			(5,694.20)		1,254,295.92	1,409,653.03	340.53	
GNMA	2009 C-1 RMRB	4.85	06/14/11	05/15/41	3,457,785.65	3,887,208.02			(104,365.99)		3,353,419.66	3,753,113.76	(29,728.27)	
GNMA	2009 C-1 RMRB	4.35	06/14/11	05/15/41	77,805.57	84,782.39			(369.61)		77,435.96	84,283.62	(129.16)	
GNMA	2009 C-1 RMRB	5.10	06/14/11	04/20/41	173,569.54	187,193.01			(736.63)		172,832.91	187,373.34	916.96	
GNMA	2009 C-1 RMRB	5.10	06/14/11	05/15/41	2,381,856.07	2,681,469.68			(10,372.39)		2,371,483.68	2,672,875.48	1,778.19	
GNMA	2009 C-1 RMRB	5.00	06/28/11	05/15/41	469,361.73	526,478.35			(2,026.25)		467,335.48	524,378.45	(73.65)	
GNMA	2009 C-1 RMRB	4.85	06/21/11	05/15/41	1,255,363.84	1,411,192.19			(6,517.38)		1,248,846.46	1,397,609.11	(7,065.70)	
GNMA	2009 C-1 RMRB	4.70	06/21/11	05/15/41	264,936.09	292,306.62			(93,842.94)		171,093.15	188,775.62	(9,688.06)	
GNMA	2009 C-1 RMRB	5.10	06/28/11	06/15/41	1,036,765.69	1,174,852.55			(4,492.88)		1,032,272.81	1,169,585.79	(773.88)	
GNMA	2009 C-1 RMRB	4.85	06/28/11	06/15/41	1,559,853.82	1,757,362.54			(104,699.39)		1,455,154.43	1,629,234.59	(23,428.56)	
GNMA	2009 C-1 RMRB	4.45	11/30/11	11/15/41	835,047.21	913,282.78			(3,893.08)		831,154.13	917,677.28	827.58	
GNMA	2009 C-1 RMRB	4.45	11/14/11	10/15/41	2,311,939.18	2,557,744.49			(126,853.11)		2,185,086.07	2,402,676.90	(28,214.48)	
GNMA	2009 C-1 RMRB	4.45	11/30/11	10/15/41	1,664,077.89	1,822,431.54			(7,938.83)		1,656,139.06	1,812,975.45	(1,517.26)	
GNMA	2009 C-1 RMRB	4.60	11/14/11	09/15/41	351,622.35	386,788.09			(155,070.89)		196,551.46	216,057.23	(15,659.97)	
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	1,180,606.39	1,311,996.07			(8,468.43)		1,175,137.96	1,297,975.15	(8,552.49)	
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	93,000.08	101,714.18			(474.28)		92,525.80	101,104.79	(135.11)	
GNMA	2009 C-1 RMRB	3.85	11/28/11	10/15/41	63,148.99	67,414.07			(347.97)		62,801.02	66,932.07	(134.03)	
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	558,984.94	614,894.60			(2,725.59)		556,259.35	609,298.68	(2,870.33)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
FNMA	2009 C-1 RMRB	4.85	01/11/11	10/01/40	82,682.89	89,866.37			(378.39)		82,304.50	89,613.14	125.16	
FNMA	2009 C-1 RMRB	4.35	06/14/11	02/01/41	86,992.74	94,091.34			(1,731.66)		85,261.08	92,168.93	(190.75)	
Repo Agmt	2009 C-1 RMRB	0.06	05/29/15	06/01/15	0.20	0.20					0.20	0.20		
	2009 C-1 RMRB Total				93,707,047.28	103,945,497.12	2,164,278.38	0.00	(3,894,568.36)	0.00	91,976,757.30	101,601,782.66	(613,424.48)	0.00
Repo Agmt	1999 B-D RMRB	0.06	05/29/15	06/01/15	1,083,562.62	1,083,562.62	356,612.49				1,440,175.11	1,440,175.11		
	1999 B-D RMRB Total				1,083,562.62	1,083,562.62	356,612.49	0.00	0.00	0.00	1,440,175.11	1,440,175.11	0.00	0.00
Repo Agmt	1999 A RMRB	0.06	05/29/15	06/01/15	16,199.23	16,199.23					16,199.23	16,199.23		
	1999 A RMRB Total				16,199.23	16,199.23	0.00	0.00	0.00	0.00	16,199.23	16,199.23	0.00	0.00
Repo Agmt	2009 C-2 2011B RMRB	0.06	05/29/15	06/01/15	3,661,016.04	3,661,016.04	217,057.76				3,878,073.80	3,878,073.80		
GNMA	2009 C-2 2011B RMRB	4.10	12/22/11	12/15/41	5,591,076.48	6,100,367.59			(386,160.71)		5,204,915.77	5,643,586.07	(70,620.81)	
GNMA	2009 C-2 2011B RMRB	4.45	08/11/11	07/15/41	1,291,851.41	1,412,884.94			(142,415.10)		1,149,436.31	1,256,195.95	(14,273.89)	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	1,953,913.94	2,160,911.57			(9,423.34)		1,944,490.60	2,138,395.20	(13,093.03)	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	992,656.50	1,094,900.09			(4,997.25)		987,659.25	1,082,721.45	(7,181.39)	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	1,554,987.49	1,728,166.47			(121,395.09)		1,433,592.40	1,576,750.96	(30,020.42)	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	2,284,105.58	2,538,417.86			(10,682.89)		2,273,422.69	2,511,131.75	(16,603.22)	
GNMA	2009 C-2 2011B RMRB	3.85	09/22/11	09/15/41	204,691.41	218,501.93			(1,038.53)		203,652.88	217,038.98	(424.42)	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	1,737,995.96	1,905,086.86			(116,580.17)		1,621,415.79	1,774,996.30	(13,510.39)	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	3,760,382.81	4,160,750.76			(196,675.90)		3,563,706.91	3,919,151.07	(44,923.79)	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	10/15/41	2,366,303.55	2,589,848.21			(131,465.17)		2,234,838.38	2,443,326.43	(15,056.61)	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	406,989.48	447,122.71			(2,281.53)		404,707.95	443,114.74	(1,726.44)	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	639,423.50	708,295.83			(3,045.35)		636,378.15	701,753.32	(3,497.16)	
GNMA	2009 C-2 2011B RMRB	4.45	02/15/11	01/15/41	2,151,921.25	2,357,472.72			(10,684.18)		2,141,237.07	2,356,324.31	(9,535.77)	
GNMA	2009 C-2 2011B RMRB	4.45	02/24/11	02/15/41	3,640,965.22	4,030,730.48			(285,864.75)		3,355,100.47	3,680,276.79	(64,588.94)	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/11	01/15/41	1,913,502.18	2,099,494.58			(137,660.36)		1,775,841.82	1,942,735.44	(19,098.78)	
GNMA	2009 C-2 2011B RMRB	4.45	03/16/11	02/15/41	2,387,044.68	2,641,503.58			(133,241.31)		2,253,803.37	2,478,552.62	(29,709.65)	
GNMA	2009 C-2 2011B RMRB	4.45	03/29/11	03/15/41	1,232,690.37	1,364,563.61			(141,500.44)		1,091,189.93	1,192,528.77	(30,534.40)	
GNMA	2009 C-2 2011B RMRB	4.45	09/15/11	09/15/41	3,727,793.96	4,082,530.81			(307,127.84)		3,420,666.12	3,742,140.33	(33,262.64)	
GNMA	2009 C-2 2011B RMRB	2.50	01/17/12	12/15/41	740,713.41	735,032.13			(4,708.02)		736,005.39	727,121.79	(3,202.32)	
GNMA	2009 C-2 2011B RMRB	4.10	12/07/11	11/15/41	3,199,052.34	3,490,326.00			(301,230.93)		2,897,821.41	3,128,198.17	(60,896.90)	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	769,835.74	841,961.63			(3,726.90)		766,108.84	842,076.17	(3,841.44)	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	681,081.58	750,667.68			(122,731.71)		558,349.87	607,065.90	(20,870.07)	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	10/15/41	155,666.29	170,288.02			(710.44)		154,955.85	169,329.56	(248.02)	
GNMA	2009 C-2 2011B RMRB	3.85	12/07/11	10/15/41	65,400.28	69,821.33			(326.96)		65,073.32	69,359.70	(134.67)	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	444,709.06	489,006.52			(2,315.54)		442,393.52	484,712.89	(1,978.09)	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	540,875.90	595,385.36			(2,452.55)		538,423.35	590,208.91	(2,723.90)	
GNMA	2009 C-2 2011B RMRB	4.60	01/17/12	09/15/41	59,842.74	65,818.03			(478.10)		59,364.64	65,248.27	(91.66)	
GNMA	2009 C-2 2011B RMRB	4.10	01/17/12	01/15/42	7,791,348.52	8,405,306.70			(145,246.89)		7,646,101.63	8,241,197.72	(18,862.09)	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	3,070,900.96	3,359,197.15			(14,171.34)		3,056,729.62	3,341,616.86	(3,408.95)	
GNMA	2009 C-2 2011B RMRB	3.85	10/27/11	09/15/41	50,588.36	54,006.10			(295.48)		50,292.88	53,602.15	(108.47)	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	1,798,937.88	1,999,321.55			(13,275.99)		1,785,661.89	1,972,495.72	(13,549.84)	
GNMA	2009 C-2 2011B RMRB	3.45	02/10/12	02/15/42	1,069,955.78	1,123,079.07			(5,746.88)		1,064,208.90	1,117,536.41	(204.22)	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	12/15/41	161,903.35	177,114.16			(731.52)		161,171.83	176,118.91	(263.73)	
GNMA	2009 C-2 2011B RMRB	4.10	01/26/12	01/15/42	3,184,548.51	3,436,318.90			(93,683.13)		3,090,865.38	3,331,396.52	(11,239.25)	
GNMA	2009 C-2 2011B RMRB	2.50	01/26/12	01/15/42	486,313.12	482,884.61			(3,138.82)		483,174.30	477,497.00	(2,248.79)	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	11/15/41	129,944.30	142,151.26			(596.48)		129,347.82	141,339.66	(215.12)	
GNMA	2009 C-2 2011B RMRB	4.10	02/14/12	01/15/42	940,045.92	1,015,503.33			(5,347.79)		934,698.13	1,013,455.72	(3,300.18)	
GNMA	2009 C-2 2011B RMRB	4.10	02/23/12	01/15/42	811,220.17	888,423.97			(4,288.88)		806,931.29	878,651.34	(5,483.75)	
GNMA	2009 C-2 2011B RMRB	2.50	02/23/12	01/15/42	631,141.62	627,083.37			(3,860.67)		627,280.95	620,713.32	(2,509.38)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GNMA	2009 C-2 2011B RMRB	3.70	05/15/12	05/15/42	3,263,484.14	3,484,487.25			(93,402.37)		3,170,081.77	3,373,505.89	(17,578.99)	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	122,736.42	128,836.41			(630.42)		122,106.00	127,824.22	(381.77)	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	795,894.64	836,453.42			(4,111.04)		791,783.60	831,341.10	(1,001.28)	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	1,946,548.40	2,043,564.38			(10,343.22)		1,936,205.18	2,033,267.18	46.02	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,120,888.97	1,196,548.93			(5,733.99)		1,115,154.98	1,186,335.29	(4,479.65)	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,338,628.01	1,429,092.47			(6,788.15)		1,331,839.86	1,416,984.37	(5,319.95)	
GNMA	2009 C-2 2011B RMRB	2.85	06/15/12	05/15/42	77,248.08	78,629.27			(636.19)		76,611.89	77,669.90	(323.18)	
GNMA	2009 C-2 2011B RMRB	3.10	06/15/12	05/15/42	98,724.18	102,036.37			(538.87)		98,185.31	101,121.05	(376.45)	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	03/15/42	118,865.08	124,790.50			(618.70)		118,246.38	123,809.87	(361.93)	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	05/15/42	255,806.90	268,558.87			(1,320.79)		254,486.11	266,459.68	(778.40)	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	06/15/42	3,677,964.32	3,860,575.22			(19,148.72)		3,658,815.60	3,842,158.86	732.36	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	2,894,825.94	3,078,763.15			(16,443.04)		2,878,382.90	3,055,201.98	(7,118.13)	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	4,535,600.22	4,822,794.37			(24,022.98)		4,511,577.24	4,788,813.66	(9,957.73)	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	03/15/42	62,690.12	65,811.46			(325.51)		62,364.61	65,294.50	(191.45)	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	05/15/42	637,076.70	668,822.21			(3,594.75)		633,481.95	664,959.64	(267.82)	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	1,831,991.40	1,943,486.36			(9,259.08)		1,822,732.32	1,939,204.90	4,977.62	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	2,046,785.42	2,176,899.56			(110,907.49)		1,935,877.93	2,054,837.64	(11,154.43)	
GNMA	2009 C-2 2011B RMRB	2.85	07/16/12	04/15/42	168,584.51	171,598.80			(969.99)		167,614.52	169,930.95	(697.86)	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	05/15/42	289,681.79	304,107.93			(1,499.59)		288,182.20	301,723.88	(884.46)	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	06/15/42	881,377.04	926,327.27			(5,373.60)		876,003.44	919,821.13	(1,132.54)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	2,353,771.57	2,502,930.04			(11,947.31)		2,341,824.26	2,485,682.52	(5,300.21)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	3,470,184.58	3,712,750.44			(18,261.56)		3,451,923.02	3,674,710.12	(19,778.76)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	3,957,058.79	4,208,252.81			(113,013.27)		3,844,045.52	4,080,146.79	(15,092.75)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	386,046.67	409,618.67			(1,887.83)		384,158.84	406,778.11	(952.73)	
GNMA	2009 C-2 2011B RMRB	3.45	07/27/12	04/15/42	62,816.05	65,948.05			(324.26)		62,491.79	65,432.65	(191.14)	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	04/15/42	122,473.31	129,976.02			(2,125.69)		120,347.62	127,478.22	(372.11)	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,485,041.39	1,585,385.59			(8,031.58)		1,477,009.81	1,571,346.38	(6,007.63)	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,625,223.86	1,724,134.96			(8,223.82)		1,617,000.04	1,720,261.67	4,350.53	
Repo Agmt	2009 C-2 2011B RMRB	0.06	05/29/15	06/01/15	0.20	0.20					0.20	0.20		
2009 C-2 2011B RMRB Total					107,911,356.34	116,272,444.49	217,057.76	0.00	(3,350,788.74)	0.00	104,777,625.36	112,499,839.32	(638,874.19)	0.00
GNMA	2009 C-3 RMRB	2.85	03/16/12	03/15/42	920,902.22	936,797.03			(5,508.44)		915,393.78	926,753.86	(4,534.73)	
GNMA	2009 C-3 RMRB	2.85	03/28/12	02/15/42	47,835.54	48,690.83			(277.19)		47,558.35	48,215.61	(198.03)	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	125,607.69	127,853.55			(715.44)		124,892.25	126,617.01	(521.10)	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	166,496.52	169,473.47			(948.36)		165,548.16	167,834.38	(690.73)	
GNMA	2009 C-3 RMRB	2.85	04/12/12	03/15/42	95,351.24	97,056.11			(543.11)		94,808.13	96,118.38	(394.62)	
Repo Agmt	2009 C-3 RMRB	0.06	05/29/15	06/01/15	400,045.88	400,045.88	164,328.78				564,374.66	564,374.66		
GNMA	2009 C-3 RMRB	2.85	04/27/12	04/15/42	142,257.63	144,798.35			(812.28)		141,445.35	143,398.71	(587.36)	
GNMA	2009 C-3 RMRB	3.45	04/27/12	04/15/42	569,524.81	598,490.84			(3,203.88)		566,320.93	594,149.94	(1,137.02)	
GNMA	2009 C-3 RMRB	2.85	05/15/12	04/15/42	239,498.38	243,780.61			(1,358.53)		238,139.85	241,428.56	(993.52)	
GNMA	2009 C-3 RMRB	3.45	05/15/12	04/15/42	349,440.00	366,849.09			(129,817.70)		219,622.30	229,933.57	(7,097.82)	
GNMA	2009 C-3 RMRB	3.70	05/15/12	05/15/42	173,312.76	183,902.16			(858.82)		172,453.94	182,630.45	(412.89)	
2009 C-3 RMRB Total					3,230,272.67	3,317,737.92	164,328.78	0.00	(144,043.75)	0.00	3,250,557.70	3,321,455.13	(16,567.82)	0.00
Total Residential Mortgage Revenue Bonds Investment Summary					268,831,324.52	293,558,900.40	4,642,824.54	0.00	(9,336,539.09)	0.00	264,137,609.97	287,630,844.03	(1,234,341.82)	0.00

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
GIC's	1992 A-C CHMRB	6.09	06/29/92	07/02/24	173,007.95	173,007.95	328,852.51				501,860.46	501,860.46		
Repo Agmt	1992 A-C CHMRB	0.06	05/29/15	06/01/15	133,075.25	133,075.25		(90,374.94)			42,700.31	42,700.31		
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/23	14,705.09	14,909.29			(356.21)		14,348.88	14,583.46	30.38	
FNMA	1992 A-C CHMRB	6.91	06/30/95	06/01/23	34,283.04	35,912.97			(2,522.34)		31,760.70	33,348.55	(2,087.85)	(42.08)
FNMA	1992 A-C CHMRB	6.91	06/30/95	02/01/25	403,738.05	447,771.35			(9,874.70)		393,863.35	437,785.14	(43,921.79)	(111.51)
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	185,456.81	203,849.44			(5,057.83)		180,398.98	198,730.74	(18,331.76)	(60.87)
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	37,556.08	41,107.67			(1,667.55)		35,888.53	39,370.10	(3,481.57)	(70.02)
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	191,379.04	210,058.66			(6,063.50)		185,315.54	203,856.08	(18,540.54)	(139.08)
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	360,446.84	399,756.14			(7,819.04)		352,627.80	391,952.75	(39,324.95)	15.65
GNMA	1992 A-C CHMRB	6.91	06/30/96	12/20/22	32,101.99	32,498.89			(775.62)		31,326.37	31,659.90	(333.53)	(63.37)
GNMA	1992 A-C CHMRB	6.91	06/30/95	01/20/23	84,332.27	88,787.41			(2,090.39)		82,241.88	86,326.56	(4,084.68)	(370.46)
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/23	41,562.20	43,928.16			(2,140.93)		39,421.27	41,387.04	(1,965.77)	(400.19)
GNMA	1992 A-C CHMRB	6.91	06/30/95	07/20/23	178,618.86	192,889.65			(4,335.95)		174,282.91	187,949.70	(13,666.79)	(604.00)
GNMA	1992 A-C CHMRB	6.91	06/30/95	08/20/23	49,798.29	51,639.51			(1,311.93)		48,486.36	50,126.89	(1,640.53)	(200.69)
GNMA	1992 A-C CHMRB	6.91	06/30/95	12/20/23	64,309.28	69,219.47			(9,573.49)		54,735.79	56,418.88	(1,683.09)	(3,227.10)
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/23	25,915.16	26,088.46			(596.89)		25,318.27	25,471.85	(153.58)	(19.72)
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/25	156,621.41	171,745.36			(5,987.19)		150,634.22	164,930.61	(14,296.39)	(827.56)
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/25	88,846.07	96,429.86			(5,554.93)		83,291.14	90,456.74	(7,165.60)	(418.19)
GNMA	1992 A-C CHMRB	6.91	06/30/95	06/20/25	127,306.84	139,190.94			(2,868.91)		124,437.93	135,935.69	(11,497.76)	(386.34)
FNMA	1992 A-C CHMRB	6.91	04/28/95	06/01/23	59,672.40	62,511.85			(1,364.01)		58,308.39	61,225.31	(2,916.92)	77.47
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/23	249,991.42	270,301.28			(8,350.85)		241,640.57	260,803.18	(19,162.61)	(1,147.25)
GNMA	1992 A-C CHMRB	6.91	04/28/95	01/20/25	650,956.02	724,756.19			(54,106.66)		596,849.36	661,676.89	(64,827.53)	(8,972.64)
GNMA	1992 A-C CHMRB	6.91	04/28/95	02/20/25	536,653.97	596,331.66			(41,526.79)		495,127.18	547,584.61	(52,457.43)	(7,220.26)
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/25	580,497.85	647,034.53			(48,446.35)		532,051.50	595,670.61	(63,619.11)	(2,917.57)
Repo Agmt	1992 A-C CHMRB	0.06	05/29/15	06/01/15	13,099.08	13,099.08	1.50				13,100.58	13,100.58		
1992 A-C CHMRB Total					4,473,931.26	4,885,901.02	328,854.01	(90,374.94)	(222,392.06)	0.00	4,490,018.27	4,874,912.63	(27,075.40)	0.00
Total Collateralized Home Mortgage Revenue Bonds Investment Summary					4,473,931.26	4,885,901.02	328,854.01	(90,374.94)	(222,392.06)	0.00	4,490,018.27	4,874,912.63	(27,075.40)	0.00

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
Repo Agmt	PROGRAM 79-TMP	0.06	05/29/15	06/01/15	1,615,208.13	1,615,208.13	688,623.39				2,303,831.52	2,303,831.52		
GNMA	PROGRAM 79-TMP	3.25	12/28/12	12/15/42	2,258,510.52	2,349,664.00			(111,875.96)		2,146,634.56	2,232,972.20	(4,815.84)	
GNMA	PROGRAM 79-TMP	8.75	10/31/89	09/20/18	12,464.93	12,533.11			(778.11)		11,686.82	11,742.92	(12.08)	
GNMA	PROGRAM 79-TMP	7.50	11/30/89	10/20/18	148,143.34	157,011.20			(16,407.39)		131,735.95	139,238.31	(1,365.50)	
GNMA	PROGRAM 79-TMP	8.75	11/30/89	09/20/18	11,838.87	11,903.63			(746.61)		11,092.26	11,145.50	(11.52)	
GNMA	PROGRAM 79-TMP	8.75	01/01/90	11/20/18	36,415.21	38,097.23			(2,488.90)		33,926.31	35,069.63	(538.70)	
GNMA	PROGRAM 79-TMP	8.75	05/29/90	02/20/19	6,798.59	6,835.85			(404.82)		6,393.77	6,424.52	(6.51)	
GNMA	PROGRAM 79-TMP	8.75	04/26/90	03/20/19	48,023.85	51,616.03			(4,179.08)		43,844.77	46,564.90	(872.05)	
GNMA	PROGRAM 79-TMP				1,428.76	1,434.73			(1,428.76)				(5.97)	
GNMA	PROGRAM 79-TMP				512.19	513.01			(512.19)				(0.82)	
GNMA	PROGRAM 79-TMP				2,338.03	2,347.22			(2,338.03)				(9.19)	
GNMA	PROGRAM 79-TMP				737.35	742.38			(737.35)				(5.03)	
GNMA	PROGRAM 79-TMP				846.80	848.43			(846.80)				(1.63)	
GNMA	PROGRAM 79-TMP				2,348.69	2,358.62			(2,348.69)				(9.93)	
GNMA	PROGRAM 79-TMP				1,547.23	1,602.37			(1,547.23)				(55.14)	
GNMA	PROGRAM 79-TMP	6.19	09/28/90	08/20/15	2,898.39	3,031.11			(2,658.19)		240.20	242.06	(130.86)	
GNMA	PROGRAM 79-TMP	7.19	09/28/90	08/20/15	2,685.76	2,697.17			(2,353.51)		332.25	331.97	(11.69)	
GNMA	PROGRAM 79-TMP				916.34	918.81			(916.34)				(2.47)	
GNMA	PROGRAM 79-TMP	7.50	10/31/90	07/20/19	16,504.52	16,578.79			(765.37)		15,739.15	15,800.69	(12.73)	
GNMA	PROGRAM 79-TMP				560.82	562.50			(560.82)				(1.68)	
GNMA	PROGRAM 79-TMP				1,523.28	1,529.71			(1,523.28)				(6.43)	
GNMA	PROGRAM 79-TMP				965.49	1,012.12			(965.49)				(46.63)	
GNMA	PROGRAM 79-TMP	8.19	10/31/90	09/20/15	4,957.33	4,987.32			(3,756.67)		1,200.66	1,203.15	(27.50)	
GNMA	PROGRAM 79-TMP	6.19	11/28/90	10/20/15	4,761.60	5,062.96			(3,078.87)		1,682.73	1,784.42	(199.67)	
GNMA	PROGRAM 79-TMP	8.19	11/28/90	10/20/15	6,402.27	6,441.26			(4,733.55)		1,668.72	1,671.96	(35.75)	
GNMA	PROGRAM 79-TMP	7.50	12/21/90	08/20/19	11,711.34	11,764.04			(584.17)		11,127.17	11,170.68	(9.19)	
GNMA	PROGRAM 79-TMP	7.19	12/21/90	10/20/15	3,013.24	3,023.79			(1,112.33)		1,900.91	1,905.62	(5.84)	
GNMA	PROGRAM 79-TMP	8.19	02/25/91	10/20/15	1,354.81	1,359.65			(810.86)		543.95	544.71	(4.08)	
GNMA	PROGRAM 79-TMP	6.19	01/25/91	11/20/15	5,831.59	6,230.65			(2,378.10)		3,453.49	3,687.33	(165.22)	
GNMA	PROGRAM 79-TMP				2,010.74	2,019.37			(2,010.74)				(8.63)	
GNMA	PROGRAM 79-TMP	7.50	03/28/91	11/20/19	8,408.47	8,446.31			(421.78)		7,986.69	8,017.84	(6.69)	
GNMA	PROGRAM 79-TMP	8.19	03/28/91	02/20/16	3,940.19	3,957.45			(1,128.99)		2,811.20	2,820.84	(7.62)	
GNMA	PROGRAM 79-TMP	8.75	04/29/91	02/20/20	12,467.85	12,536.67			(569.35)		11,898.50	11,956.21	(11.11)	
GNMA	PROGRAM 79-TMP	8.19	04/29/91	04/20/16	3,547.16	3,574.05			(2,147.91)		1,399.25	1,404.29	(21.85)	
GNMA	PROGRAM 79-TMP	7.19	04/29/91	02/20/16	11,899.65	11,982.35			(4,679.50)		7,220.15	7,252.86	(49.99)	
GNMA	PROGRAM 79-TMP	6.19	04/29/91	04/20/16	8,959.86	9,602.46			(2,228.30)		6,731.56	7,243.76	(130.40)	
GNMA	PROGRAM 79-TMP	7.19	04/26/91	04/20/16	1,036.36	1,039.47			(684.37)		351.99	352.39	(2.71)	
GNMA	PROGRAM 79-TMP	8.75	04/26/91	01/20/20	37,992.09	40,288.71			(1,598.82)		36,393.27	38,184.18	(505.71)	
GNMA	PROGRAM 79-TMP	6.19	10/23/92	09/20/17	32,617.36	35,394.40			(4,346.28)		28,271.08	30,859.86	(188.26)	
GNMA	PROGRAM 79-TMP	7.19	10/30/92	08/20/17	30,925.87	31,393.78			(3,797.00)		27,128.87	27,406.40	(190.38)	
GNMA	PROGRAM 79-TMP	6.00	10/30/92	09/20/17	25,183.36	26,634.43			(2,600.97)		22,582.39	24,050.47	(17.01)	
GNMA	PROGRAM 79-TMP	4.00	08/30/11	07/15/41	305,078.49	327,758.02			(3,147.69)		301,930.80	324,325.01	(285.32)	
FNMA	PROGRAM 79-TMP	5.49	05/29/03	04/01/33	42,271.84	47,459.86			(324.45)		41,947.39	47,429.07	293.66	
FNMA	PROGRAM 79-TMP	4.80	09/18/03	07/01/33	64,951.62	71,434.44			(543.66)		64,407.96	70,924.76	33.98	
FNMA	PROGRAM 79-TMP	5.49	12/04/03	11/01/33	46,717.64	52,436.35			(696.63)		46,021.01	52,009.26	269.54	
FNMA	PROGRAM 79-TMP	4.80	01/15/04	11/01/33	65,457.62	71,992.91			(633.87)		64,823.75	71,389.10	30.06	
FNMA	PROGRAM 79-TMP	5.49	04/08/04	06/01/33	55,193.66	61,956.54			(612.26)		54,581.40	61,689.54	345.26	
GNMA	PROGRAM 79-TMP	4.60	12/07/11	06/15/41	43,463.57	47,811.23			(206.79)		43,256.78	47,554.34	(50.10)	
GNMA	PROGRAM 79-TMP	3.50	11/28/11	10/15/41	109,947.52	115,683.48			(581.65)		109,365.87	114,819.95	(281.88)	
FNMA	PROGRAM 79-TMP	5.49	09/02/04	08/01/34	119,045.44	133,552.32			(821.23)		118,224.21	133,518.88	787.79	
FNMA	PROGRAM 79-TMP	5.49	07/14/05	05/01/35	33,881.92	38,022.29			(227.70)		33,654.22	38,025.57	230.98	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
FNMA	PROGRAM 79-TMP	5.49	11/03/05	10/01/35	41,832.42	46,941.00			(2,744.48)		39,087.94	44,160.77	(35.75)	
FNMA	PROGRAM 79-TMP	5.49	04/27/06	03/01/36	60,592.32	67,985.79			(363.37)		60,228.95	68,043.05	420.63	
Repo Agmt	PROGRAM 79-TMP	0.06	05/29/15	06/01/15	475,014.71	475,014.71	119,866.55				594,881.26	594,881.26		
Repo Agmt	PROGRAM 79-TMP	0.06	05/29/15	06/01/15	639,894.27	639,894.27	21,590.55				661,484.82	661,484.82		
GNMA	PROGRAM 79-TMP	3.10	09/17/12	08/15/42	238,676.04	246,678.85			(1,283.13)		237,392.91	244,490.96	(904.76)	
GNMA	PROGRAM 79-TMP	3.70	09/17/12	09/15/42	1,228,473.09	1,306,530.27			(6,239.27)		1,222,233.82	1,297,278.98	(3,012.02)	
GNMA	PROGRAM 79-TMP	3.70	09/26/12	09/15/42	119,382.02	126,661.94			(577.36)		118,804.66	125,801.07	(283.51)	
PROGRAM 79-TMP Total					8,080,112.42	8,382,599.54	830,080.49	0.00	(218,055.02)	0.00	8,692,137.89	8,982,707.58	(11,917.43)	0.00
Total Taxable Mortgage Program Investment Summary					8,080,112.42	8,382,599.54	830,080.49	0.00	(218,055.02)	0.00	8,692,137.89	8,982,707.58	(11,917.43)	0.00

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	05/01/15	06/01/15	114.03	114.03					114.03	114.03		
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	05/01/15	06/01/15	66,774.53	66,774.53	6,258.45				73,032.98	73,032.98		
	1996 A & B MF (Brighton/LasColi) Total				66,888.56	66,888.56	6,258.45	0.00	0.00	0.00	73,147.01	73,147.01	0.00	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	05/01/15	06/01/15	62,173.71	62,173.71		(582.43)			61,591.28	61,591.28		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	05/01/15	06/01/15	306,725.15	306,725.15	15,900.00				322,625.15	322,625.15		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	05/01/15	06/01/15	2,241.55	2,241.55		(1,687.24)			554.31	554.31		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	05/01/15	06/01/15	98,000.63	98,000.63		(73,166.66)			24,833.97	24,833.97		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	05/01/15	06/01/15	53,593.37	53,593.37		(40,530.96)			13,062.41	13,062.41		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	05/01/15	06/01/15	23,860.67	23,860.67	10,200.00				34,060.67	34,060.67		
	1998 M/F (Residence Oaks Proj) Total				546,595.08	546,595.08	26,100.00	(115,967.29)	0.00	0.00	456,727.79	456,727.79	0.00	0.00
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	05/01/15	06/01/15	18,395.11	18,395.11	54,198.00				72,593.11	72,593.11		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	05/01/15	06/01/15	16,764.36	16,764.36		(13,587.32)			3,177.04	3,177.04		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	05/01/15	06/01/15	178,246.27	178,246.27	18,000.00				196,246.27	196,246.27		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	05/01/15	06/01/15	105,333.47	105,333.47		(78,333.34)			27,000.13	27,000.13		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	05/01/15	06/01/15	161,559.05	161,559.05		(121,918.01)			39,641.04	39,641.04		
	1999 M/F (Mayfield Apartments) Total				480,298.26	480,298.26	72,198.00	(213,838.67)	0.00	0.00	338,657.59	338,657.59	0.00	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	05/01/15	06/01/15	21,926.84	21,926.84		(15,912.99)			6,013.85	6,013.85		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	05/01/15	06/01/15	29,912.95	29,912.95	270.00				30,182.95	30,182.95		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	05/01/15	06/01/15	52,732.54	52,732.54	47,919.00				100,651.54	100,651.54		
	2000 M/F (Timber Point Apts) Total				104,572.33	104,572.33	48,189.00	(15,912.99)	0.00	0.00	136,848.34	136,848.34	0.00	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	05/01/15	06/01/15	110,758.67	110,758.67		(6,650.49)			104,108.18	104,108.18		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	05/01/15	06/01/15	210,396.67	210,396.67	13,574.07				223,970.74	223,970.74		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	05/01/15	06/01/15	92,823.95	92,823.95		(28.64)			92,795.31	92,795.31		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	05/01/15	06/01/15	17,200.66	17,200.66		(14,080.82)			3,119.84	3,119.84		
	2000 A & B M/F (Oaks at Hampton) Total				431,179.95	431,179.95	13,574.07	(20,759.95)	0.00	0.00	423,994.07	423,994.07	0.00	0.00
Mutual Fund	2000 M/F (Deerwood Apts)	0.00	05/01/15	06/01/15	68,596.18	68,596.18		(2,759.00)			65,837.18	65,837.18		
Inv Agmt	2000 M/F (Deerwood Apts)	6.15	05/23/00	06/01/32	175,254.69	175,254.69	125,651.51				300,906.20	300,906.20		
	2000 M/F (Deerwood Apts) Total				243,850.87	243,850.87	125,651.51	(2,759.00)	0.00	0.00	366,743.38	366,743.38	0.00	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	05/01/15	06/01/15	10,834.66	10,834.66		(10,834.64)			0.02	0.02		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	05/01/15	06/01/15	26,963.89	26,963.89		(948.37)			26,015.52	26,015.52		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	05/01/15	06/01/15	41,877.92	41,877.92	41,884.00				83,761.92	83,761.92		
	2000 M/F (Creek Point Apts) Total				79,676.47	79,676.47	41,884.00	(11,783.01)	0.00	0.00	109,777.46	109,777.46	0.00	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	05/01/15	06/01/15	25,656.30	25,656.30	4,681.04				30,337.34	30,337.34		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	05/01/15	06/01/15	270,470.86	270,470.86	15,340.83				285,811.69	285,811.69		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	05/01/15	06/01/15	93,976.48	93,976.48		(30.99)			93,945.49	93,945.49		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	05/01/15	06/01/15	4,978.16	4,978.16					4,978.16	4,978.16		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	05/01/15	06/01/15	98,154.97	98,154.97		(3,351.87)			94,803.10	94,803.10		
	2000 M/F (Parks @ Westmoreld) Total				493,236.77	493,236.77	20,021.87	(3,382.86)	0.00	0.00	509,875.78	509,875.78	0.00	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	05/01/15	06/01/15	54,236.68	54,236.68	81,354.00				135,590.68	135,590.68		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	05/01/15	06/01/15	23,759.55	23,759.55	7,224.37				30,983.92	30,983.92		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	05/01/15	06/01/15	158,350.02	158,350.02	10,595.75				168,945.77	168,945.77		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	05/01/15	06/01/15	65,333.35	65,333.35		(48,333.34)			17,000.01	17,000.01		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	05/01/15	06/01/15	166,927.82	166,927.82		(125,746.86)			41,180.96	41,180.96		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
2000 A-C MF Highland Meadows Total					468,607.42	468,607.42	99,174.12	(174,080.20)	0.00	0.00	393,701.34	393,701.34	0.00	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	05/01/15	06/01/15	28,004.28	28,004.28	5,354.73				33,359.01	33,359.01		
Mutual Fund	2000 A/B MF Greenbridge	0.00	05/01/15	06/01/15	32,274.27	32,274.27					32,274.27	32,274.27		
Mutual Fund	2000 A/B MF Greenbridge	0.00	05/01/15	06/01/15	20.87	20.87	0.01				20.88	20.88		
Mutual Fund	2000 A/B MF Greenbridge	0.00	05/01/15	06/01/15	11,775.71	11,775.71					11,775.71	11,775.71		
Mutual Fund	2000 A/B MF Greenbridge	0.00	05/01/15	06/01/15	1,158.51	1,158.51	1,125.00				2,283.51	2,283.51		
2000 A/B MF Greenbridge Total					73,233.64	73,233.64	6,479.74	0.00	0.00	0.00	79,713.38	79,713.38	0.00	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	05/01/15	06/01/15	55,243.16	55,243.16	82,862.52				138,105.68	138,105.68		
Mutual Fund	2000 A-C MF Collingham Park	0.00	05/01/15	06/01/15	45,796.05	45,796.05	16,563.00				62,359.05	62,359.05		
Mutual Fund	2000 A-C MF Collingham Park	0.00	05/01/15	06/01/15	33,930.13	33,930.13	8,640.86				42,570.99	42,570.99		
Mutual Fund	2000 A-C MF Collingham Park	0.00	05/01/15	06/01/15	104,000.75	104,000.75		(77,166.67)			26,834.08	26,834.08		
Mutual Fund	2000 A-C MF Collingham Park	0.00	05/01/15	06/01/15	260,237.48	260,237.48		(187,404.00)			72,833.48	72,833.48		
2000 A-C MF Collingham Park Total					499,207.57	499,207.57	108,066.38	(264,570.67)	0.00	0.00	342,703.28	342,703.28	0.00	0.00
Mutual Fund	2000 A/B MF Willams Run	0.00	05/01/15	06/01/15	53,217.90	53,217.90		(15,109.74)			38,108.16	38,108.16		
Mutual Fund	2000 A/B MF Willams Run	0.00	05/01/15	06/01/15	14.72	14.72					14.72	14.72		
Mutual Fund	2000 A/B MF Willams Run	0.00	05/01/15	06/01/15	0.95	0.95	0.02				0.97	0.97		
Mutual Fund	2000 A/B MF Willams Run	0.00	05/01/15	06/01/15	44,826.82	44,826.82	56,556.06				101,382.88	101,382.88		
2000 A/B MF Willams Run Total					98,060.39	98,060.39	56,556.08	(15,109.74)	0.00	0.00	139,506.73	139,506.73	0.00	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	05/01/15	06/01/15	29,819.95	29,819.95	5,163.41				34,983.36	34,983.36		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	05/01/15	06/01/15	313,512.39	313,512.39	0.03				313,512.42	313,512.42		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	05/01/15	06/01/15	106,817.79	106,817.79	4,217.94				111,035.73	111,035.73		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	05/01/15	06/01/15	264,892.87	264,892.87	15,335.28				280,228.15	280,228.15		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	05/01/15	06/01/15	102,305.77	102,305.77		(2.11)			102,303.66	102,303.66		
2001A MF Bluffview Sr. Apts. Total					817,348.77	817,348.77	24,716.66	(2.11)	0.00	0.00	842,063.32	842,063.32	0.00	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	05/01/15	06/01/15	31,827.31	31,827.31		(13,496.83)			18,330.48	18,330.48		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	05/01/15	06/01/15	114,433.43	114,433.43		(1,667.13)			112,766.30	112,766.30		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	05/01/15	06/01/15	147,464.91	147,464.91	15,999.75				163,464.66	163,464.66		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	05/01/15	06/01/15	125,518.41	125,518.41	101.91				125,620.32	125,620.32		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	05/01/15	06/01/15	0.34	0.34					0.34	0.34		
2001A MF Knollwood Villas Apts Total					419,244.40	419,244.40	16,101.66	(15,163.96)	0.00	0.00	420,182.10	420,182.10	0.00	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/15	06/01/15	53,005.28	53,005.28	10,070.13				63,075.41	63,075.41		
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/15	06/01/15	143,928.49	143,928.49	14,499.99				158,428.48	158,428.48		
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/15	06/01/15	398.33	398.33	0.01				398.34	398.34		
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/15	06/01/15	67,987.19	67,987.19	43,250.00				111,237.19	111,237.19		
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/15	06/01/15	63,473.61	63,473.61		(27,167.99)			36,305.62	36,305.62		
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/15	06/01/15	38,333.37	38,333.37	35,000.01				73,333.38	73,333.38		
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/15	06/01/15	135,185.96	135,185.96	71,798.76				206,984.72	206,984.72		
2001A MF Skyway Villas Total					502,312.23	502,312.23	174,618.90	(27,167.99)	0.00	0.00	649,763.14	649,763.14	0.00	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/15	06/01/15	66,493.91	66,493.91	7,905.24				74,399.15	74,399.15		
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/15	06/01/15	375,009.74	375,009.74	17,499.99				392,509.73	392,509.73		
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/15	06/01/15	128,564.48	128,564.48	12,500.01				141,064.49	141,064.49		
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/15	06/01/15	40,388.17	40,388.17		(40.00)			40,348.17	40,348.17		
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/15	06/01/15	1,955.00	1,955.00					1,955.00	1,955.00		
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/15	06/01/15	8,000.00	8,000.00					8,000.00	8,000.00		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/15	06/01/15	38,185.04	38,185.04		(120.00)			38,065.04	38,065.04		
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/15	06/01/15	52,267.08	52,267.08					52,267.08	52,267.08		
	2001AB MF Meridian Apartments Total				710,863.42	710,863.42	37,905.24	(160.00)	0.00	0.00	748,608.66	748,608.66	0.00	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	05/01/15	06/01/15	21,878.84	21,878.84	4,143.00				26,021.84	26,021.84		
Mutual Fund	2001AB MF Wildwood Branch	0.00	05/01/15	06/01/15	39,302.00	39,302.00	58,953.00				98,255.00	98,255.00		
Mutual Fund	2001AB MF Wildwood Branch	0.00	05/01/15	06/01/15	349,664.20	349,664.20	17,499.99				367,164.19	367,164.19		
Mutual Fund	2001AB MF Wildwood Branch	0.00	05/01/15	06/01/15	7,000.00	7,000.00					7,000.00	7,000.00		
Mutual Fund	2001AB MF Wildwood Branch	0.00	05/01/15	06/01/15	31,040.00	31,040.00		(105.00)			30,935.00	30,935.00		
	2001AB MF Wildwood Branch Total				448,885.04	448,885.04	80,595.99	(105.00)	0.00	0.00	529,376.03	529,376.03	0.00	0.00
Mutual Fund	2001 ABC MF Fallbrook Apts				0.02	0.02		(0.02)						
Mutual Fund	2001 ABC MF Fallbrook Apts				500.08	500.08		(500.08)						
Mutual Fund	2001 ABC MF Fallbrook Apts				0.22	0.22		(0.22)						
Mutual Fund	2001 ABC MF Fallbrook Apts				0.19	0.19		(0.19)						
Mutual Fund	2001 ABC MF Fallbrook Apts				0.10	0.10		(0.10)						
Mutual Fund	2001 ABC MF Fallbrook Apts				0.23	0.23		(0.23)						
	2001 ABC MF Fallbrook Apts Total				500.84	500.84	0.00	(500.84)	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	05/01/15	06/01/15	31,432.09	31,432.09	3,580.13				35,012.22	35,012.22		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	05/01/15	06/01/15	0.62	0.62		(0.27)			0.35	0.35		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	05/01/15	06/01/15	103,732.14	103,732.14	9,384.45				113,116.59	113,116.59		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	05/01/15	06/01/15	56,775.14	56,775.14		(1.37)			56,773.77	56,773.77		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	05/01/15	06/01/15	66,924.29	66,924.29	36,031.95				102,956.24	102,956.24		
	2001 MF Oak Hollow Apts Total				258,864.28	258,864.28	48,996.53	(1.64)	0.00	0.00	307,859.17	307,859.17	0.00	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	05/01/15	06/01/15	8,080.41	8,080.41	5,673.00				13,753.41	13,753.41		
Mutual Fund	2001AB MF Hillside Apts	0.00	05/01/15	06/01/15	102,755.05	102,755.05		(33,853.89)			68,901.16	68,901.16		
Mutual Fund	2001AB MF Hillside Apts	0.00	05/01/15	06/01/15	102,499.63	102,499.63		(25.90)			102,473.73	102,473.73		
Mutual Fund	2001AB MF Hillside Apts	0.00	05/01/15	06/01/15	103,120.65	103,120.65		(16,694.43)			86,426.22	86,426.22		
	2001AB MF Hillside Apts Total				316,455.74	316,455.74	5,673.00	(50,574.22)	0.00	0.00	271,554.52	271,554.52	0.00	0.00
Mutual Fund	2002 MF Park Meadows Apts	0.00	05/01/15	06/01/15	92,107.11	92,107.11	91,272.99				183,380.10	183,380.10		
	2002 MF Park Meadows Apts Total				92,107.11	92,107.11	91,272.99	0.00	0.00	0.00	183,380.10	183,380.10	0.00	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	05/01/15	06/01/15	22,331.53	22,331.53	5,977.11				28,308.64	28,308.64		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	05/01/15	06/01/15	196,205.17	196,205.17	15,308.76				211,513.93	211,513.93		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	05/01/15	06/01/15	120,043.06	120,043.06		(2.77)			120,040.29	120,040.29		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	05/01/15	06/01/15	21,196.20	21,196.20	247,716.01				268,912.21	268,912.21		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	05/01/15	06/01/15	123,506.98	123,506.98		(2,076.67)			121,430.31	121,430.31		
	2002 MF Clarkridge Villas Apts Total				483,282.94	483,282.94	269,001.88	(2,079.44)	0.00	0.00	750,205.38	750,205.38	0.00	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	05/01/15	06/01/15	8,501.30	8,501.30	4,987.50				13,488.80	13,488.80		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	05/01/15	06/01/15	32,203.25	32,203.25	10,847.73				43,050.98	43,050.98		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	05/01/15	06/01/15	96,320.31	96,320.31					96,320.31	96,320.31		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	05/01/15	06/01/15	5,488.64	5,488.64					5,488.64	5,488.64		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	05/01/15	06/01/15	85,319.80	85,319.80		(9,305.28)			76,014.52	76,014.52		
	2002 MF Hickory Trace Apts Total				227,833.30	227,833.30	15,835.23	(9,305.28)	0.00	0.00	234,363.25	234,363.25	0.00	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	05/01/15	06/01/15	74,749.07	74,749.07	75,066.57				149,815.64	149,815.64		
Mutual Fund	2002 MF Green Crest Apts	0.00	05/01/15	06/01/15	99,637.44	99,637.44	11,122.56				110,760.00	110,760.00		

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Mutual Fund	2002 MF Green Crest Apts	0.00	05/01/15	06/01/15	839.76	839.76					839.76	839.76		
Mutual Fund	2002 MF Green Crest Apts	0.00	05/01/15	06/01/15	15,411.56	15,411.56	6,195.00				21,606.56	21,606.56		
	2002 MF Green Crest Apts Total				190,637.83	190,637.83	92,384.13	0.00	0.00	0.00	283,021.96	283,021.96	0.00	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	05/01/15	06/01/15	47,655.55	47,655.55	90,421.38				138,076.93	138,076.93		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	05/01/15	06/01/15	16,605.76	16,605.76	8,844.00				25,449.76	25,449.76		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	05/01/15	06/01/15	75,554.53	75,554.53	15,111.00				90,665.53	90,665.53		
	2002 MF Ironwood Crossing Apts Total				139,815.84	139,815.84	114,376.38	0.00	0.00	0.00	254,192.22	254,192.22	0.00	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	05/01/15	06/01/15	21,198.45	21,198.45		(20,955.19)			243.26	243.26		
Mutual Fund	2003 AB MF Reading Road	0.00	05/01/15	06/01/15	25,754.47	25,754.47	37,875.00				63,629.47	63,629.47		
Mutual Fund	2003 AB MF Reading Road	0.00	05/01/15	06/01/15	10,136.07	10,136.07	6,529.40				16,665.47	16,665.47		
Mutual Fund	2003 AB MF Reading Road	0.00	05/01/15	06/01/15	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.00	05/01/15	06/01/15	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.00	05/01/15	06/01/15	49,131.37	49,131.37	53,795.49				102,926.86	102,926.86		
	2003 AB MF Reading Road Total				106,236.28	106,236.28	98,199.89	(20,955.19)	0.00	0.00	183,480.98	183,480.98	0.00	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/15	06/01/15	72,924.96	72,924.96	72,501.05				145,426.01	145,426.01		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/15	06/01/15	398.67	398.67					398.67	398.67		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/15	06/01/15	1,452.10	1,452.10		(601.98)			850.12	850.12		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/15	06/01/15	245,861.39	245,861.39	15,756.17				261,617.56	261,617.56		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/15	06/01/15	64,213.44	64,213.44		(45,361.78)			18,851.66	18,851.66		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/15	06/01/15	56,284.67	56,284.67	55,001.74				111,286.41	111,286.41		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/15	06/01/15	113,139.59	113,139.59	111,753.18				224,892.77	224,892.77		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/15	06/01/15	4,838.66	4,838.66	7,258.06				12,096.72	12,096.72		
	2003 AB MF North Vista Apts Total				559,113.48	559,113.48	262,270.20	(45,963.76)	0.00	0.00	775,419.92	775,419.92	0.00	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/15	06/01/15	18,715.12	18,715.12	10,744.64				29,459.76	29,459.76		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/15	06/01/15	178,212.49	178,212.49	12,754.43				190,966.92	190,966.92		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/15	06/01/15	35,055.36	35,055.36	50,347.06				85,402.42	85,402.42		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/15	06/01/15	33.07	33.07	0.18				33.25	33.25		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/15	06/01/15	42,622.98	42,622.98		(31,931.91)			10,691.07	10,691.07		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/15	06/01/15	52,542.67	52,542.67	39,168.00				91,710.67	91,710.67		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/15	06/01/15	108,295.99	108,295.99	80,315.45				188,611.44	188,611.44		
	2003 AB MF West Virginia Apts Total				435,477.68	435,477.68	193,329.76	(31,931.91)	0.00	0.00	596,875.53	596,875.53	0.00	0.00
Mutual Fund	2003 AB MF Primrose Houston	0.00	05/01/15	06/01/15	98,000.74	98,000.74	3.18				98,003.92	98,003.92		
Mutual Fund	2003 AB MF Primrose Houston	0.00	05/01/15	06/01/15	15,646.07	15,646.07	4,095.90				19,741.97	19,741.97		
	2003 AB MF Primrose Houston Total				113,646.81	113,646.81	4,099.08	0.00	0.00	0.00	117,745.89	117,745.89	0.00	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	05/01/15	06/01/15	68,108.19	68,108.19	20,250.24				88,358.43	88,358.43		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	05/01/15	06/01/15	113,056.94	113,056.94		(38,922.39)			74,134.55	74,134.55		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	05/01/15	06/01/15	354.11	354.11					354.11	354.11		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	05/01/15	06/01/15	13,800.34	13,800.34	5,904.07				19,704.41	19,704.41		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	05/01/15	06/01/15	878.26	878.26					878.26	878.26		
	2003 AB MF Timber Oaks Apts Total				196,197.84	196,197.84	26,154.31	(38,922.39)	0.00	0.00	183,429.76	183,429.76	0.00	0.00
Mutual Fund	2003 AB MF Ash Creek	0.00	05/01/15	06/01/15	99,271.25	99,271.25					99,271.25	99,271.25		
Mutual Fund	2003 AB MF Ash Creek	0.00	05/01/15	06/01/15	7,173.41	7,173.41	5,370.28				12,543.69	12,543.69		
	2003 AB MF Ash Creek Total				106,444.66	106,444.66	5,370.28	0.00	0.00	0.00	111,814.94	111,814.94	0.00	0.00

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Mutual Fund	2003 AB MF Peninsula	0.01	05/01/15	06/01/15	7,609.50	7,609.50	11,249.38				18,858.88	18,858.88		
Mutual Fund	2003 AB MF Peninsula	0.01	05/01/15	06/01/15	355,519.63	355,519.63		(195,603.14)			159,916.49	159,916.49		
Mutual Fund	2003 AB MF Peninsula	0.01	05/01/15	06/01/15	2,304.69	2,304.69	0.06				2,304.75	2,304.75		
	2003 AB MF Peninsula Total				365,433.82	365,433.82	11,249.44	(195,603.14)	0.00	0.00	181,080.12	181,080.12	0.00	0.00
Mutual Fund	2003 AB Arlington Villas	0.00	05/01/15	06/01/15	108,785.78	108,785.78	105,992.22				214,778.00	214,778.00		
Mutual Fund	2003 AB Arlington Villas	0.00	05/01/15	06/01/15	5,792.98	5,792.98	5,787.94				11,580.92	11,580.92		
	2003 AB Arlington Villas Total				114,578.76	114,578.76	111,780.16	0.00	0.00	0.00	226,358.92	226,358.92	0.00	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	05/01/15	06/01/15	8,870.04	8,870.04	6,027.78				14,897.82	14,897.82		
Mutual Fund	2003 AB Parkview Twnhms	0.00	05/01/15	06/01/15	194,469.16	194,469.16	14,665.47				209,134.63	209,134.63		
Mutual Fund	2003 AB Parkview Twnhms	0.00	05/01/15	06/01/15	6,530.43	6,530.43	1,635.12				8,165.55	8,165.55		
Mutual Fund	2003 AB Parkview Twnhms	0.00	05/01/15	06/01/15	64,193.58	64,193.58	83,469.87				147,663.45	147,663.45		
Mutual Fund	2003 AB Parkview Twnhms	0.00	05/01/15	06/01/15	212,518.92	212,518.92	0.03				212,518.95	212,518.95		
	2003 AB Parkview Twnhms Total				486,582.13	486,582.13	105,798.27	0.00	0.00	0.00	592,380.40	592,380.40	0.00	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	05/01/15	06/01/15	355,122.84	355,122.84	135,814.42				490,937.26	490,937.26		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	05/01/15	06/01/15	23,982.09	23,982.09	11,414.59				35,396.68	35,396.68		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	05/01/15	06/01/15	683.70	683.70					683.70	683.70		
	2003 MF NHP-Asmara-Refunding Total				379,788.63	379,788.63	147,229.01	0.00	0.00	0.00	527,017.64	527,017.64	0.00	0.00
Mutual Fund	2004 A&B Timber Ridge	0.00	05/01/15	06/01/15	1,130.88	1,130.88	3,758.13				4,889.01	4,889.01		
Mutual Fund	2004 A&B Timber Ridge	0.00	05/01/15	06/01/15	60,902.31	60,902.31		(271.44)			60,630.87	60,630.87		
	2004 A&B Timber Ridge Total				62,033.19	62,033.19	3,758.13	(271.44)	0.00	0.00	65,519.88	65,519.88	0.00	0.00
Mutual Fund	2004 A&B Century Park	0.00	05/01/15	06/01/15	50,165.01	50,165.01		(3,169.24)			46,995.77	46,995.77		
Mutual Fund	2004 A&B Century Park	0.00	05/01/15	06/01/15	80,569.67	80,569.67		(44,029.15)			36,540.52	36,540.52		
Mutual Fund	2004 A&B Century Park	0.00	05/01/15	06/01/15	1,628.44	1,628.44					1,628.44	1,628.44		
Mutual Fund	2004 A&B Century Park	0.00	05/01/15	06/01/15	1,693.53	1,693.53	0.02				1,693.55	1,693.55		
Mutual Fund	2004 A&B Century Park	0.00	05/01/15	06/01/15	85,047.20	85,047.20	50,833.34				135,880.54	135,880.54		
Mutual Fund	2004 A&B Century Park	0.00	05/01/15	06/01/15	113,210.52	113,210.52	15,000.00				128,210.52	128,210.52		
Mutual Fund	2004 A&B Century Park	0.00	05/01/15	06/01/15	188,812.86	188,812.86	120,464.60				309,277.46	309,277.46		
	2004 A&B Century Park Total				521,127.23	521,127.23	186,297.96	(47,198.39)	0.00	0.00	660,226.80	660,226.80	0.00	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	05/01/15	06/01/15	0.17	0.17					0.17	0.17		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	05/01/15	06/01/15	76,210.11	76,210.11	85,258.26				161,468.37	161,468.37		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	05/01/15	06/01/15	200,521.81	200,521.81	14,522.40				215,044.21	215,044.21		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	05/01/15	06/01/15	73,197.72	73,197.72	0.39				73,198.11	73,198.11		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	05/01/15	06/01/15	27,539.05	27,539.05	2,099.61				29,638.66	29,638.66		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	05/01/15	06/01/15	342,405.69	342,405.69	0.03				342,405.72	342,405.72		
	2004 A&B MF Veterans Memorial Total				719,874.55	719,874.55	101,880.69	0.00	0.00	0.00	821,755.24	821,755.24	0.00	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	05/01/15	06/01/15	52,636.36	52,636.36	9,122.16				61,758.52	61,758.52		
Mutual Fund	2004 MF Rush Creek Apts	0.01	05/01/15	06/01/15	75,852.92	75,852.92	0.36				75,853.28	75,853.28		
Mutual Fund	2004 MF Rush Creek Apts	0.01	05/01/15	06/01/15	20,291.94	20,291.94	0.50				20,292.44	20,292.44		
Mutual Fund	2004 MF Rush Creek Apts	0.01	05/01/15	06/01/15	7,479.05	7,479.05	4,309.95				11,789.00	11,789.00		
Mutual Fund	2004 MF Rush Creek Apts	0.01	05/01/15	06/01/15	44,001.42	44,001.42	12,164.62				56,166.04	56,166.04		
Mutual Fund	2004 MF Rush Creek Apts	0.01	05/01/15	06/01/15	0.12	0.12					0.12	0.12		
	2004 MF Rush Creek Apts Total				200,261.81	200,261.81	25,597.59	0.00	0.00	0.00	225,859.40	225,859.40	0.00	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	05/01/15	06/01/15	178,836.78	178,836.78		(8,852.78)			169,984.00	169,984.00		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
Mutual Fund	2004 MF Humble Parkway	0.01	05/01/15	06/01/15	55,053.06	55,053.06	33,498.13				88,551.19	88,551.19		
Mutual Fund	2004 MF Humble Parkway	0.01	05/01/15	06/01/15	178,849.12	178,849.12	248,143.02				426,992.14	426,992.14		
Mutual Fund	2004 MF Humble Parkway	0.01	05/01/15	06/01/15	2,687.50	2,687.50	4,347.50				7,035.00	7,035.00		
	2004 MF Humble Parkway Total				415,426.46	415,426.46	285,988.65	(8,852.78)	0.00	0.00	692,562.33	692,562.33	0.00	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	05/01/15	06/01/15	114,390.46	114,390.46		(43,831.59)			70,558.87	70,558.87		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	05/01/15	06/01/15	2,283.42	2,283.42					2,283.42	2,283.42		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	05/01/15	06/01/15	37,881.47	37,881.47		(13,584.61)			24,296.86	24,296.86		
	2004 MF Chisholm Trail Apts Total				154,555.35	154,555.35	0.00	(57,416.20)	0.00	0.00	97,139.15	97,139.15	0.00	0.00
Mutual Fund	2004 MF Evergreen	0.00	05/01/15	06/01/15	120,374.87	120,374.87		(5,665.47)			114,709.40	114,709.40		
Mutual Fund	2004 MF Evergreen	0.00	05/01/15	06/01/15	12,107.26	12,107.26		(7,207.01)			4,900.25	4,900.25		
Mutual Fund	2004 MF Evergreen	0.00	05/01/15	06/01/15	10,511.46	10,511.46	173.06				10,684.52	10,684.52		
Mutual Fund	2004 MF Evergreen	0.00	05/01/15	06/01/15	76,369.39	76,369.39		(173.07)			76,196.32	76,196.32		
Mutual Fund	2004 MF Evergreen	0.00	05/01/15	06/01/15	846.59	846.59	0.02				846.61	846.61		
Mutual Fund	2004 MF Evergreen	0.00	05/01/15	06/01/15	514,428.95	514,428.95	15,834.63				530,263.58	530,263.58		
	2004 MF Evergreen Total				734,638.52	734,638.52	16,007.71	(13,045.55)	0.00	0.00	737,600.68	737,600.68	0.00	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	05/01/15	06/01/15	17,179.68	17,179.68		(7,090.78)			10,088.90	10,088.90		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	05/01/15	06/01/15	118,356.13	118,356.13		(41,715.29)			76,640.84	76,640.84		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	05/01/15	06/01/15	1,087.29	1,087.29					1,087.29	1,087.29		
	2004 MF Montgomery Pines Apts Total				136,623.10	136,623.10	0.00	(48,806.07)	0.00	0.00	87,817.03	87,817.03	0.00	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	05/01/15	06/01/15	392.77	392.77					392.77	392.77		
Mutual Fund	2004 MF Bristol Apts	0.00	05/01/15	06/01/15	0.13	0.13					0.13	0.13		
Mutual Fund	2004 MF Bristol Apts	0.00	05/01/15	06/01/15	33,336.51	33,336.51		(5,022.58)			28,313.93	28,313.93		
Mutual Fund	2004 MF Bristol Apts	0.00	05/01/15	06/01/15	26,211.75	26,211.75	35,709.62				61,921.37	61,921.37		
	2004 MF Bristol Apts Total				59,941.16	59,941.16	35,709.62	(5,022.58)	0.00	0.00	90,628.20	90,628.20	0.00	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	05/01/15	06/01/15	28,034.99	28,034.99		(5,323.32)			22,711.67	22,711.67		
Mutual Fund	2004 MF Pinnacle Apts	0.00	05/01/15	06/01/15	58,936.92	58,936.92	41,434.61				100,371.53	100,371.53		
Mutual Fund	2004 MF Pinnacle Apts	0.00	05/01/15	06/01/15	0.21	0.21					0.21	0.21		
	2004 MF Pinnacle Apts Total				86,972.12	86,972.12	41,434.61	(5,323.32)	0.00	0.00	123,083.41	123,083.41	0.00	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	05/01/15	06/01/15	77,662.01	77,662.01		(4,473.06)			73,188.95	73,188.95		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	05/01/15	06/01/15	333,670.43	333,670.43	8,445.12				342,115.55	342,115.55		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	05/01/15	06/01/15	8,860.21	8,860.21	96.98				8,957.19	8,957.19		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	05/01/15	06/01/15	51,668.00	51,668.00		(96.98)			51,571.02	51,571.02		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	05/01/15	06/01/15			24,402.43				24,402.43	24,402.43		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	05/01/15	06/01/15	8,336.38	8,336.38	3,057.20				11,393.58	11,393.58		
	2004 MF Churchill @ Pinnacle Total				480,197.03	480,197.03	36,001.73	(4,570.04)	0.00	0.00	511,628.72	511,628.72	0.00	0.00
Mutual Fund	2004 MF Village Fair	0.00	05/01/15	06/01/15	8,260.86	8,260.86	90,179.30				98,440.16	98,440.16		
Mutual Fund	2004 MF Village Fair	0.00	05/01/15	06/01/15	63,196.73	63,196.73	26,580.30				89,777.03	89,777.03		
Mutual Fund	2004 MF Village Fair				113,936.27	113,936.27		(113,936.27)						
Mutual Fund	2004 MF Village Fair	0.00	05/01/15	06/01/15	27.94	27.94	11,895.54				11,923.48	11,923.48		
	2004 MF Village Fair Total				185,421.80	185,421.80	128,655.14	(113,936.27)	0.00	0.00	200,140.67	200,140.67	0.00	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	05/01/15	06/01/15	21,368.48	21,368.48	8,805.00				30,173.48	30,173.48		
Mutual Fund	2005 MF Pecan Grove	0.00	05/01/15	06/01/15			65,032.67				65,032.67	65,032.67		
Mutual Fund	2005 MF Pecan Grove	0.00	05/01/15	06/01/15	0.55	0.55					0.55	0.55		

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Mutual Fund	2005 MF Pecan Grove	0.00	05/01/15	06/01/15			121,951.95				121,951.95	121,951.95		
	2005 MF Pecan Grove Total				21,369.03	21,369.03	195,789.62	0.00	0.00	0.00	217,158.65	217,158.65	0.00	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	05/01/15	06/01/15	49,605.99	49,605.99		(19,183.25)			30,422.74	30,422.74		
Mutual Fund	2005 MF Prairie Oaks	0.00	05/01/15	06/01/15	17,255.80	17,255.80	23,199.18				40,454.98	40,454.98		
Mutual Fund	2005 MF Prairie Oaks	0.00	05/01/15	06/01/15	123,429.63	123,429.63		(123,429.62)			0.01	0.01		
Mutual Fund	2005 MF Prairie Oaks	0.00	05/01/15	06/01/15	20,758.31	20,758.31	112,737.60				133,495.91	133,495.91		
	2005 MF Prairie Oaks Total				211,049.73	211,049.73	135,936.78	(142,612.87)	0.00	0.00	204,373.64	204,373.64	0.00	0.00
Mutual Fund	2005 MF Port Royal	0.00	05/01/15	06/01/15			38,751.90				38,751.90	38,751.90		
Mutual Fund	2005 MF Port Royal	0.00	05/01/15	06/01/15			47,734.31				47,734.31	47,734.31		
Mutual Fund	2005 MF Port Royal	0.00	05/01/15	06/01/15	3,547.97	3,547.97	22,196.86				25,744.83	25,744.83		
Mutual Fund	2005 MF Port Royal	0.00	05/01/15	06/01/15	18,760.00	18,760.00	323.08				19,083.08	19,083.08		
	2005 MF Port Royal Total				22,307.97	22,307.97	109,006.15	0.00	0.00	0.00	131,314.12	131,314.12	0.00	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	05/01/15	06/01/15	52,065.16	52,065.16		(14,790.89)			37,274.27	37,274.27		
Mutual Fund	2005 MF Mission Del Rio	0.00	05/01/15	06/01/15	517.09	517.09					517.09	517.09		
Mutual Fund	2005 MF Mission Del Rio	0.00	05/01/15	06/01/15			39,626.29				39,626.29	39,626.29		
Mutual Fund	2005 MF Mission Del Rio	0.00	05/01/15	06/01/15	17,050.75	17,050.75	2,064.00				19,114.75	19,114.75		
	2005 MF Mission Del Rio Total				69,633.00	69,633.00	41,690.29	(14,790.89)	0.00	0.00	96,532.40	96,532.40	0.00	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	05/01/15	06/01/15	36,619.65	36,619.65		(10,688.13)			25,931.52	25,931.52		
Mutual Fund	2005 MF Atascocita Apts	0.01	05/01/15	06/01/15	12.96	12.96	0.78				13.74	13.74		
Mutual Fund	2005 MF Atascocita Apts	0.01	05/01/15	06/01/15	27.55	27.55					27.55	27.55		
Mutual Fund	2005 MF Atascocita Apts	0.01	05/01/15	06/01/15	56,761.07	56,761.07	40,563.44				97,324.51	97,324.51		
	2005 MF Atascocita Apts Total				93,421.23	93,421.23	40,564.22	(10,688.13)	0.00	0.00	123,297.32	123,297.32	0.00	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	05/01/15	06/01/15	20,307.77	20,307.77		(16,115.54)			4,192.23	4,192.23		
Mutual Fund	2005 MF Tower Ridge	0.00	05/01/15	06/01/15	916.50	916.50					916.50	916.50		
Mutual Fund	2005 MF Tower Ridge	0.00	05/01/15	06/01/15	86.21	86.21					86.21	86.21		
Mutual Fund	2005 MF Tower Ridge	0.00	05/01/15	06/01/15	1,826.70	1,826.70					1,826.70	1,826.70		
Mutual Fund	2005 MF Tower Ridge	0.00	05/01/15	06/01/15	190,252.96	190,252.96	27,911.08				218,164.04	218,164.04		
	2005 MF Tower Ridge Total				213,390.14	213,390.14	27,911.08	(16,115.54)	0.00	0.00	225,185.68	225,185.68	0.00	0.00
GNMA	2005 MF Prairie Ranch	4.99	03/28/06	01/15/45	11,180,221.23	11,414,670.47			(38,926.47)		11,141,294.76	11,341,281.00	(34,463.00)	
Inv Agmt	2005 MF Prairie Ranch	3.25	12/06/05	01/20/45	140,270.38	140,270.38	178,238.33				318,508.71	318,508.71		
Mutual Fund	2005 MF Prairie Ranch	0.00	05/01/15	06/01/15	3,587.20	3,587.20					3,587.20	3,587.20		
	2005 MF Prairie Ranch Total				11,324,078.81	11,558,528.05	178,238.33	0.00	(38,926.47)	0.00	11,463,390.67	11,663,376.91	(34,463.00)	0.00
Mutual Fund	2005 MF St. Augustine	0.00	05/01/15	06/01/15	0.05	0.05					0.05	0.05		
Mutual Fund	2005 MF St. Augustine	0.00	05/01/15	06/01/15	31,412.95	31,412.95	27,274.44				58,687.39	58,687.39		
Mutual Fund	2005 MF St. Augustine	0.00	05/01/15	06/01/15	20,091.43	20,091.43	4,663.47				24,754.90	24,754.90		
Mutual Fund	2005 MF St. Augustine	0.00	05/01/15	06/01/15	12.66	12.66					12.66	12.66		
	2005 MF St. Augustine Total				51,517.09	51,517.09	31,937.91	0.00	0.00	0.00	83,455.00	83,455.00	0.00	0.00
Mutual Fund	2005 MF Park Manor	0.01	05/01/15	06/01/15	101,878.97	101,878.97	2.49				101,881.46	101,881.46		
Mutual Fund	2005 MF Park Manor	0.01	05/01/15	06/01/15	0.86	0.86					0.86	0.86		
Mutual Fund	2005 MF Park Manor	0.01	05/01/15	06/01/15	3,481.47	3,481.47	0.09				3,481.56	3,481.56		
Mutual Fund	2005 MF Park Manor	0.01	05/01/15	06/01/15	0.01	0.01					0.01	0.01		
	2005 MF Park Manor Total				105,361.31	105,361.31	2.58	0.00	0.00	0.00	105,363.89	105,363.89	0.00	0.00

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Mutual Fund	2005 MF Pr Mockingbird	0.00	05/01/15	06/01/15	26,634.90	26,634.90	15,572.46				42,207.36	42,207.36		
Mutual Fund	2005 MF Pr Mockingbird	0.00	05/01/15	06/01/15	33,968.29	33,968.29	21,444.66				55,412.95	55,412.95		
Mutual Fund	2005 MF Pr Mockingbird	0.00	05/01/15	06/01/15	70,293.66	70,293.66		(2,421.25)			67,872.41	67,872.41		
Mutual Fund	2005 MF Pr Mockingbird	0.00	05/01/15	06/01/15	625,024.14	625,024.14	0.06				625,024.20	625,024.20		
Mutual Fund	2005 MF Pr Mockingbird	0.00	05/01/15	06/01/15	26,115.84	26,115.84	6,035.73				32,151.57	32,151.57		
	2005 MF Pr Mockingbird Total				782,036.83	782,036.83	43,052.91	(2,421.25)	0.00	0.00	822,668.49	822,668.49	0.00	0.00
Mutual Fund	2005 MF Pl @ Chase Oaks	0.00	05/01/15	06/01/15	411.19	411.19					411.19	411.19		
Mutual Fund	2005 MF Pl @ Chase Oaks	0.00	05/01/15	06/01/15	120.07	120.07					120.07	120.07		
	2005 MF Pl @ Chase Oaks Total				531.26	531.26	0.00	0.00	0.00	0.00	531.26	531.26	0.00	0.00
Mutual Fund	2006 MF Coral Hills	0.00	05/01/15	06/01/15	48,904.92	48,904.92	81,957.25				130,862.17	130,862.17		
Mutual Fund	2006 MF Coral Hills	0.00	05/01/15	06/01/15	3,766.62	3,766.62					3,766.62	3,766.62		
	2006 MF Coral Hills Total				52,671.54	52,671.54	81,957.25	0.00	0.00	0.00	134,628.79	134,628.79	0.00	0.00
Mutual Fund	2006 MF Harris Branch	0.00	05/01/15	06/01/15	118,782.78	118,782.78		(32,745.83)			86,036.95	86,036.95		
Mutual Fund	2006 MF Harris Branch	0.00	05/01/15	06/01/15	8,294.32	8,294.32					8,294.32	8,294.32		
Mutual Fund	2006 MF Harris Branch	0.00	05/01/15	06/01/15	50,153.67	50,153.67		(22,319.08)			27,834.59	27,834.59		
Mutual Fund	2006 MF Harris Branch	0.00	05/01/15	06/01/15	17,349.53	17,349.53					17,349.53	17,349.53		
	2006 MF Harris Branch Total				194,580.30	194,580.30	0.00	(55,064.91)	0.00	0.00	139,515.39	139,515.39	0.00	0.00
Mutual Fund	2006 MF Bella Vista	0.00	05/01/15	06/01/15	23,037.71	23,037.71	24,248.37				47,286.08	47,286.08		
Mutual Fund	2006 MF Bella Vista	0.00	05/01/15	06/01/15			48,597.92				48,597.92	48,597.92		
Mutual Fund	2006 MF Bella Vista	0.00	05/01/15	06/01/15	2.80	2.80	0.04				2.84	2.84		
Mutual Fund	2006 MF Bella Vista	0.00	05/01/15	06/01/15	240,564.57	240,564.57		(833.31)			239,731.26	239,731.26		
Mutual Fund	2006 MF Bella Vista	0.00	05/01/15	06/01/15	54,166.66	54,166.66		(43,333.32)			10,833.34	10,833.34		
Mutual Fund	2006 MF Bella Vista	0.00	05/01/15	06/01/15	167,075.06	167,075.06		(100,398.75)			66,676.31	66,676.31		
Mutual Fund	2006 MF Bella Vista	0.00	05/01/15	06/01/15	19,379.79	19,379.79		(9,593.37)			9,786.42	9,786.42		
	2006 MF Bella Vista Total				504,226.59	504,226.59	72,846.33	(154,158.75)	0.00	0.00	422,914.17	422,914.17	0.00	0.00
Mutual Fund	2006 MF Village Park	0.00	05/01/15	06/01/15	3,261.28	3,261.28		(1,062.14)			2,199.14	2,199.14		
Mutual Fund	2006 MF Village Park	0.00	05/01/15	06/01/15	190,998.66	190,998.66	159,574.45				350,573.11	350,573.11		
	2006 MF Village Park Total				194,259.94	194,259.94	159,574.45	(1,062.14)	0.00	0.00	352,772.25	352,772.25	0.00	0.00
Mutual Fund	2006 MF Oakmoor	0.00	05/01/15	06/01/15	24,625.60	24,625.60		(19,481.00)			5,144.60	5,144.60		
Mutual Fund	2006 MF Oakmoor	0.00	05/01/15	06/01/15	221,676.63	221,676.63	15,499.98				237,176.61	237,176.61		
Mutual Fund	2006 MF Oakmoor	0.00	05/01/15	06/01/15	79,758.62	79,758.62					79,758.62	79,758.62		
Mutual Fund	2006 MF Oakmoor	0.00	05/01/15	06/01/15	194,786.18	194,786.18	94,653.65				289,439.83	289,439.83		
	2006 MF Oakmoor Total				520,847.03	520,847.03	110,153.63	(19,481.00)	0.00	0.00	611,519.66	611,519.66	0.00	0.00
Mutual Fund	2006 MF Sunset Pointe	0.00	05/01/15	06/01/15	17,688.38	17,688.38	6,778.63				24,467.01	24,467.01		
Mutual Fund	2006 MF Sunset Pointe	0.00	05/01/15	06/01/15	1,317.49	1,317.49		(1,317.49)						
Mutual Fund	2006 MF Sunset Pointe	0.00	05/01/15	06/01/15	0.22	0.22					0.22	0.22		
Mutual Fund	2006 MF Sunset Pointe	0.00	05/01/15	06/01/15	1,219,887.69	1,219,887.69	63,668.72				1,283,556.41	1,283,556.41		
	2006 MF Sunset Pointe Total				1,238,893.78	1,238,893.78	70,447.35	(1,317.49)	0.00	0.00	1,308,023.64	1,308,023.64	0.00	0.00
Mutual Fund	2006 MF Hillcrest	0.00	05/01/15	06/01/15	329,805.70	329,805.70		(180,425.80)			149,379.90	149,379.90		
	2006 MF Hillcrest Total				329,805.70	329,805.70	0.00	(180,425.80)	0.00	0.00	149,379.90	149,379.90	0.00	0.00
Mutual Fund	2006 MF Pleasant Village	0.01	05/01/15	06/01/15	3.36	3.36					3.36	3.36		
Mutual Fund	2006 MF Pleasant Village	0.01	05/01/15	06/01/15	8,626.04	8,626.04					8,626.04	8,626.04		

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Mutual Fund	2006 MF Pleasant Village	0.01	05/01/15	06/01/15	1,620.66	1,620.66	0.03				1,620.69	1,620.69		
Mutual Fund	2006 MF Pleasant Village	0.01	05/01/15	06/01/15	25,151.06	25,151.06	0.61				25,151.67	25,151.67		
Mutual Fund	2006 MF Pleasant Village	0.01	05/01/15	06/01/15	5.75	5.75	0.21				5.96	5.96		
	2006 MF Pleasant Village Total				35,406.87	35,406.87	0.85	0.00	0.00	0.00	35,407.72	35,407.72	0.00	0.00
Mutual Fund	2006 MF Grove Village				0.02	0.02		(0.02)						
	2006 MF Grove Village Total				0.02	0.02	0.00	(0.02)	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Fund	2006 MF Red Hills	0.00	05/01/15	06/01/15	35,202.51	35,202.51	3,401.61				38,604.12	38,604.12		
Mutual Fund	2006 MF Red Hills	0.00	05/01/15	06/01/15	48.48	48.48					48.48	48.48		
Mutual Fund	2006 MF Red Hills	0.00	05/01/15	06/01/15	5,939.00	5,939.00	16,751.00				22,690.00	22,690.00		
Mutual Fund	2006 MF Red Hills	0.00	05/01/15	06/01/15	12.11	12.11					12.11	12.11		
	2006 MF Red Hills Total				41,202.10	41,202.10	20,152.61	0.00	0.00	0.00	61,354.71	61,354.71	0.00	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	05/01/15	06/01/15	10,099.31	10,099.31					10,099.31	10,099.31		
Mutual Fund	2006 MF Champion Crossing	0.00	05/01/15	06/01/15	21,928.75	21,928.75	2,340.72				24,269.47	24,269.47		
Mutual Fund	2006 MF Champion Crossing	0.00	05/01/15	06/01/15	96.85	96.85					96.85	96.85		
Mutual Fund	2006 MF Champion Crossing	0.00	05/01/15	06/01/15	92,163.50	92,163.50		(75,244.00)			16,919.50	16,919.50		
Mutual Fund	2006 MF Champion Crossing	0.00	05/01/15	06/01/15	11.91	11.91					11.91	11.91		
	2006 MF Champion Crossing Total				124,300.32	124,300.32	2,340.72	(75,244.00)	0.00	0.00	51,397.04	51,397.04	0.00	0.00
Mutual Fund	2006 MF Meadowlands	0.01	05/01/15	06/01/15	462,953.79	462,953.79	11.45				462,965.24	462,965.24		
Mutual Fund	2006 MF Meadowlands	0.01	05/01/15	06/01/15	45,770.80	45,770.80	8,277.41				54,048.21	54,048.21		
Mutual Fund	2006 MF Meadowlands	0.01	05/01/15	06/01/15	109,062.84	109,062.84		(109,062.55)			0.29	0.29		
Mutual Fund	2006 MF Meadowlands	0.01	05/01/15	06/01/15	77,457.44	77,457.44	119,725.07				197,182.51	197,182.51		
Mutual Fund	2006 MF Meadowlands	0.01	05/01/15	06/01/15	239,768.05	239,768.05	18,655.70				258,423.75	258,423.75		
Mutual Fund	2006 MF Meadowlands	0.01	05/01/15	06/01/15			59,446.43				59,446.43	59,446.43		
	2006 MF Meadowlands Total				935,012.92	935,012.92	206,116.06	(109,062.55)	0.00	0.00	1,032,066.43	1,032,066.43	0.00	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	05/01/15	06/01/15	10,834.23	10,834.23	3,562.49				14,396.72	14,396.72		
Mutual Fund	2006 MF East Texas Pines	0.00	05/01/15	06/01/15	27,110.55	27,110.55	79,859.06				106,969.61	106,969.61		
Mutual Fund	2006 MF East Texas Pines	0.00	05/01/15	06/01/15	389,568.18	389,568.18		(157,249.95)			232,318.23	232,318.23		
Mutual Fund	2006 MF East Texas Pines	0.00	05/01/15	06/01/15	365,386.21	365,386.21		(60,402.79)			304,983.42	304,983.42		
	2006 MF East Texas Pines Total				792,899.17	792,899.17	83,421.55	(217,652.74)	0.00	0.00	658,667.98	658,667.98	0.00	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/15	06/01/15	44.00	44.00					44.00	44.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/15	06/01/15	30,825.73	30,825.73	29,589.00				60,414.73	60,414.73		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/15	06/01/15	7,555.00	7,555.00	22,665.00				30,220.00	30,220.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/15	06/01/15	13,262.78	13,262.78	6,999.99				20,262.77	20,262.77		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/15	06/01/15	19.00	19.00					19.00	19.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/15	06/01/15	402.42	402.42					402.42	402.42		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/15	06/01/15	0.74	0.74					0.74	0.74		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/15	06/01/15	11,712.60	11,712.60	3,750.61				15,463.21	15,463.21		
	2006 MF Villas at Henderson Total				63,822.27	63,822.27	63,004.60	0.00	0.00	0.00	126,826.87	126,826.87	0.00	0.00
Mutual Fund	2006 MF Aspen Parks Apts	0.01	05/01/15	06/01/15	111,440.16	111,440.16	148,119.45				259,559.61	259,559.61		
Mutual Fund	2006 MF Aspen Parks Apts	0.01	05/01/15	06/01/15	6,436.21	6,436.21	0.15				6,436.36	6,436.36		
Mutual Fund	2006 MF Aspen Parks Apts	0.01	05/01/15	06/01/15	5,650.90	5,650.90	0.14				5,651.04	5,651.04		
	2006 MF Aspen Parks Apts Total				123,527.27	123,527.27	148,119.74	0.00	0.00	0.00	271,647.01	271,647.01	0.00	0.00
Mutual Fund	2006 MF Idlewild Apts	0.00	05/01/15	06/01/15	11,643.54	11,643.54	6,127.29				17,770.83	17,770.83		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
Mutual Fund	2006 MF Idlewild Apts	0.00	05/01/15	06/01/15	111,959.85	111,959.85		(57,502.80)			54,457.05	54,457.05		
Mutual Fund	2006 MF Idlewild Apts	0.00	05/01/15	06/01/15	11,586.08	11,586.08					11,586.08	11,586.08		
Mutual Fund	2006 MF Idlewild Apts	0.00	05/01/15	06/01/15	0.97	0.97					0.97	0.97		
	2006 MF Idlewild Apts Total				135,190.44	135,190.44	6,127.29	(57,502.80)	0.00	0.00	83,814.93	83,814.93	0.00	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	05/01/15	06/01/15	3,559.31	3,559.31	6,158.95				9,718.26	9,718.26		
Mutual Fund	2007 MF Landcaster Apts	0.00	05/01/15	06/01/15	888.02	888.02					888.02	888.02		
Mutual Fund	2007 MF Landcaster Apts	0.00	05/01/15	06/01/15	113,480.66	113,480.66		(57,502.80)			55,977.86	55,977.86		
Mutual Fund	2007 MF Landcaster Apts	0.00	05/01/15	06/01/15	1,708.44	1,708.44					1,708.44	1,708.44		
Mutual Fund	2007 MF Landcaster Apts	0.00	05/01/15	06/01/15	0.97	0.97					0.97	0.97		
	2007 MF Landcaster Apts Total				119,637.40	119,637.40	6,158.95	(57,502.80)	0.00	0.00	68,293.55	68,293.55	0.00	0.00
Mutual Fund	2007 MF Park Place	0.01	05/01/15	06/01/15	166,139.05	166,139.05	15,754.16				181,893.21	181,893.21		
Mutual Fund	2007 MF Park Place	0.01	05/01/15	06/01/15	49,607.33	49,607.33	74,301.32				123,908.65	123,908.65		
Mutual Fund	2007 MF Park Place	0.01	05/01/15	06/01/15	67,266.22	67,266.22		(125.40)			67,140.82	67,140.82		
Mutual Fund	2007 MF Park Place	0.01	05/01/15	06/01/15	3,881.98	3,881.98	5,862.85				9,744.83	9,744.83		
	2007 MF Park Place Total				286,894.58	286,894.58	95,918.33	(125.40)	0.00	0.00	382,687.51	382,687.51	0.00	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	05/01/15	06/01/15	7,957.00	7,957.00	23,871.00				31,828.00	31,828.00		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	05/01/15	06/01/15			102,502.06				102,502.06	102,502.06		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	05/01/15	06/01/15	4,679.55	4,679.55					4,679.55	4,679.55		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	05/01/15	06/01/15			75,074.63				75,074.63	75,074.63		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	05/01/15	06/01/15	16,951.46	16,951.46		(9,258.76)			7,692.70	7,692.70		
	2007 MF Terrace @ Cibolo Total				29,588.01	29,588.01	201,447.69	(9,258.76)	0.00	0.00	221,776.94	221,776.94	0.00	0.00
Mutual Fund	2007 MF Santora Villas	0.01	05/01/15	06/01/15	53,019.80	53,019.80	59,882.81				112,902.61	112,902.61		
Mutual Fund	2007 MF Santora Villas	0.01	05/01/15	06/01/15	151,424.69	151,424.69	12,003.61				163,428.30	163,428.30		
Mutual Fund	2007 MF Santora Villas	0.01	05/01/15	06/01/15	57,100.04	57,100.04		(111.18)			56,988.86	56,988.86		
Mutual Fund	2007 MF Santora Villas	0.01	05/01/15	06/01/15	7,648.21	7,648.21	111.45				7,759.66	7,759.66		
Mutual Fund	2007 MF Santora Villas	0.01	05/01/15	06/01/15	10.28	10.28	0.06				10.34	10.34		
Mutual Fund	2007 MF Santora Villas	0.01	05/01/15	06/01/15	24,061.47	24,061.47		(13,071.25)			10,990.22	10,990.22		
	2007 MF Santora Villas Total				293,264.49	293,264.49	71,997.93	(13,182.43)	0.00	0.00	352,079.99	352,079.99	0.00	0.00
GNMA	2007 A/B MF Villas @ Mesquite	5.17	04/29/10	07/20/47	16,068,458.56	16,722,909.71			(47,360.24)		16,021,098.32	16,569,973.01	(105,576.46)	
GIC's	2007 A/B MF Villas @ Mesquite	4.78	08/23/07	07/20/47	146,594.99	146,594.99	252,092.11				398,687.10	398,687.10		
Mutual Fund	2007 A/B MF Villas @ Mesquite	0.00	05/01/15	06/01/15	7,762.29	7,762.29					7,762.29	7,762.29		
	2007 A/B MF Villas @ Mesquite Total				16,222,815.84	16,877,266.99	252,092.11	0.00	(47,360.24)	0.00	16,427,547.71	16,976,422.40	(105,576.46)	0.00
GNMA	2007 MF Summit Point	5.32	10/01/10	06/15/47	9,059,805.63	9,676,416.00			(25,196.02)		9,034,609.61	9,585,088.37	(66,131.61)	
Mutual Fund	2007 MF Summit Point	0.01	05/01/15	06/01/15	224,427.63	224,427.63	145,586.17				370,013.80	370,013.80		
Mutual Fund	2007 MF Summit Point	0.01	05/01/15	06/01/15	5,920.96	5,920.96	0.15				5,921.11	5,921.11		
	2007 MF Summit Point Total				9,290,154.22	9,906,764.59	145,586.32	0.00	(25,196.02)	0.00	9,410,544.52	9,961,023.28	(66,131.61)	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	05/01/15	06/01/15	15,196.95	15,196.95	5,058.63				20,255.58	20,255.58		
Mutual Fund	2007 MF Costa Rialto	0.00	05/01/15	06/01/15	43,642.84	43,642.84	50,270.94				93,913.78	93,913.78		
Mutual Fund	2007 MF Costa Rialto	0.00	05/01/15	06/01/15	75,797.62	75,797.62		(26.90)			75,770.72	75,770.72		
Mutual Fund	2007 MF Costa Rialto	0.00	05/01/15	06/01/15			25,789.64				25,789.64	25,789.64		
	2007 MF Costa Rialto Total				134,637.41	134,637.41	81,119.21	(26.90)	0.00	0.00	215,729.72	215,729.72	0.00	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	05/01/15	06/01/15	19,491.99	19,491.99	6,357.35				25,849.34	25,849.34		
Mutual Fund	2007 MF Windshire Apts	0.00	05/01/15	06/01/15	4.59	4.59					4.59	4.59		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/15	Beginning Market Value 02/28/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/15	Ending Market Value 05/31/15	Change In Market Value	Recognized Gain
Mutual Fund	2007 MF Windshire Apts	0.00	05/01/15	06/01/15	61,744.31	61,744.31	36,262.14				98,006.45	98,006.45		
Mutual Fund	2007 MF Windshire Apts	0.00	05/01/15	06/01/15	570.16	570.16					570.16	570.16		
	2007 MF Windshire Apts Total				81,811.05	81,811.05	42,619.49	0.00	0.00	0.00	124,430.54	124,430.54	0.00	0.00
Mutual Fund	2007 MF Residences @ Onion Crk	0.00	05/01/15	06/01/15	5,515.64	5,515.64	8,110.06				13,625.70	13,625.70		
	2007 MF Residences @ Onion Crk Total				5,515.64	5,515.64	8,110.06	0.00	0.00	0.00	13,625.70	13,625.70	0.00	0.00
Mutual Fund	2008 MF West Oaks Apts	0.01	05/01/15	06/01/15	18,356.58	18,356.58	144.92				18,501.50	18,501.50		
Mutual Fund	2008 MF West Oaks Apts	0.01	05/01/15	06/01/15			39,521.81				39,521.81	39,521.81		
Mutual Fund	2008 MF West Oaks Apts	0.01	05/01/15	06/01/15	26,603.17	26,603.17	1,059.16				27,662.33	27,662.33		
	2008 MF West Oaks Apts Total				44,959.75	44,959.75	40,725.89	0.00	0.00	0.00	85,685.64	85,685.64	0.00	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.04	05/01/15	06/01/15	14.66	14.66	1.65				16.31	16.31		
Mutual Fund	2008 MF Costa Ibiza Apts	0.04	05/01/15	06/01/15	0.25	0.25	15,327.29				15,327.54	15,327.54		
Mutual Fund	2008 MF Costa Ibiza Apts	0.04	05/01/15	06/01/15	19,470.88	19,470.88	5,632.15				25,103.03	25,103.03		
Mutual Fund	2008 MF Costa Ibiza Apts	0.04	05/01/15	06/01/15	28,933.75	28,933.75	36,716.77				65,650.52	65,650.52		
	2008 MF Costa Ibiza Apts Total				48,419.54	48,419.54	57,677.86	0.00	0.00	0.00	106,097.40	106,097.40	0.00	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	05/01/15	06/01/15	1,434.13	1,434.13	0.46				1,434.59	1,434.59		
Mutual Fund	2008 MF Addison Park Apts	0.01	05/01/15	06/01/15	28,774.54	28,774.54	51,207.66				79,982.20	79,982.20		
Mutual Fund	2008 MF Addison Park Apts	0.01	05/01/15	06/01/15	11,677.87	11,677.87	10,045.94				21,723.81	21,723.81		
	2008 MF Addison Park Apts Total				41,886.54	41,886.54	61,254.06	0.00	0.00	0.00	103,140.60	103,140.60	0.00	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	05/01/15	06/01/15	1.67	1.67					1.67	1.67		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	05/01/15	06/01/15	69,645.15	69,645.15	8,694.99				78,340.14	78,340.14		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	05/01/15	06/01/15	15,170.39	15,170.39	40,964.55				56,134.94	56,134.94		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	05/01/15	06/01/15	2.80	2.80					2.80	2.80		
	2008 MF Alta Cullen Ref Total				84,820.01	84,820.01	49,659.54	0.00	0.00	0.00	134,479.55	134,479.55	0.00	0.00
Mutual Fund	2009 MF Costa Mariposa	0.01	05/01/15	06/01/15			103,408.85				103,408.85	103,408.85		
Mutual Fund	2009 MF Costa Mariposa	0.01	05/01/15	06/01/15	35,076.73	35,076.73		(21,575.55)			13,501.18	13,501.18		
	2009 MF Costa Mariposa Total				35,076.73	35,076.73	103,408.85	(21,575.55)	0.00	0.00	116,910.03	116,910.03	0.00	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	05/01/15	06/01/15	3,667.17	3,667.17	166.75				3,833.92	3,833.92		
Mutual Fund	2009 MF Woodmont Apts	0.01	05/01/15	06/01/15	30,932.21	30,932.21	28,740.33				59,672.54	59,672.54		
Mutual Fund	2009 MF Woodmont Apts	0.01	05/01/15	06/01/15	0.02	0.02					0.02	0.02		
Mutual Fund	2009 MF Woodmont Apts	0.01	05/01/15	06/01/15	0.17	0.17					0.17	0.17		
Mutual Fund	2009 MF Woodmont Apts	0.01	05/01/15	06/01/15	20,931.65	20,931.65	2,760.44				23,692.09	23,692.09		
	2009 MF Woodmont Apts Total				55,531.22	55,531.22	31,667.52	0.00	0.00	0.00	87,198.74	87,198.74	0.00	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	05/01/15	06/01/15	0.10	0.10					0.10	0.10		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	05/01/15	06/01/15	691,416.67	691,416.67		(690,059.56)			1,357.11	1,357.11		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	05/01/15	06/01/15	51,001.46	51,001.46		(25,374.11)			25,627.35	25,627.35		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	05/01/15	06/01/15	13,810,556.72	13,810,556.72	690,413.08				14,500,969.80	14,500,969.80		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	05/01/15	06/01/15	0.12	0.12					0.12	0.12		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	05/01/15	06/01/15	0.24	0.24					0.24	0.24		
	2013 MF Waters @ Willow Run Total				14,552,975.31	14,552,975.31	690,413.08	(715,433.67)	0.00	0.00	14,527,954.72	14,527,954.72	0.00	0.00
Mutual Fund	2014 MF Northcrest Apts	0.01	05/01/15	06/01/15	887,077.92	887,077.92		(462,712.42)			424,365.50	424,365.50		
Mutual Fund	2014 MF Northcrest Apts	0.01	05/01/15	06/01/15	5,784.03	5,784.03					5,784.03	5,784.03		
Mutual Fund	2014 MF Northcrest Apts	0.01	05/01/15	06/01/15	2,013,093.74	2,013,093.74	462,783.43				2,475,877.17	2,475,877.17		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning	Beginning	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending	Ending	Change In Market Value	Recognized Gain
					Carrying Value 02/28/15	Market Value 02/28/15					Carrying Value 05/31/15	Market Value 05/31/15		
2014 MF Northcrest Apts Total					2,905,955.69	2,905,955.69	462,783.43	(462,712.42)	0.00	0.00	2,906,026.70	2,906,026.70	0.00	0.00
Mutual Fund	2014 MF Pine Haven Apts				206,519.58	206,519.58		(206,519.58)						
Mutual Fund	2014 MF Pine Haven Apts	0.01	05/01/15	06/01/15	5,143.75	5,143.75					5,143.75	5,143.75		
Mutual Fund	2014 MF Pine Haven Apts	0.01	05/01/15	06/01/15	2,493,640.19	2,493,640.19	206,585.84				2,700,226.03	2,700,226.03		
2014 MF Pine Haven Apts Total					2,705,303.52	2,705,303.52	206,585.84	(206,519.58)	0.00	0.00	2,705,369.78	2,705,369.78	0.00	0.00
Total Multifamily Investment Summary					79,934,721.07	81,440,231.83	7,860,062.50	(4,124,982.28)	(111,482.73)	0.00	83,558,318.56	84,857,658.25	(206,171.07)	0.00