

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
Repo Agmt	1980 Single Family Surplus Rev	0.03	02/28/14	03/03/14	3,988.33	3,988.33	444.60				4,432.93	4,432.93		
Repo Agmt	1980 Single Family Surplus Rev	0.03	02/28/14	03/03/14	0.12	0.12	987,375.56				987,375.68	987,375.68		
GIC's	1980 Single Family Surplus Rev	6.08	11/14/96	09/30/29	14,287,804.96	14,287,804.96	1,663,330.34				15,951,135.30	15,951,135.30		
Repo Agmt	1980 Single Family Surplus Rev	0.03	02/28/14	03/03/14	93,012.77	93,012.77		(35,704.74)			57,308.03	57,308.03		
1980 Single Family Surplus Rev Total					14,384,806.18	14,384,806.18	2,651,150.50	(35,704.74)	0.00	0.00	17,000,251.94	17,000,251.94	0.00	0.00
Repo Agmt	1983 A&B Single Family	0.03	02/28/14	03/03/14	0.09	0.09	2,959.21				2,959.30	2,959.30		
GIC's	1983 A&B Single Family	6.08	11/14/96	09/30/29	142,127.48	142,127.48		(95,206.80)			46,920.68	46,920.68		
1983 A&B Single Family Total					142,127.57	142,127.57	2,959.21	(95,206.80)	0.00	0.00	49,879.98	49,879.98	0.00	0.00
Repo Agmt	1984 A&B Single Family	0.03	02/28/14	03/03/14	0.03	0.03	650.71				650.74	650.74		
GIC's	1984 A&B Single Family				25,820.30	25,820.30		(25,820.30)						
1984 A&B Single Family Total					25,820.33	25,820.33	650.71	(25,820.30)	0.00	0.00	650.74	650.74	0.00	0.00
Repo Agmt	1985 A Single Family	0.03	02/28/14	03/03/14			738.45				738.45	738.45		
GIC's	1985 A Single Family	6.08	11/14/96	09/30/29	37,511.30	37,511.30		(30,616.59)			6,894.71	6,894.71		
1985 A Single Family Total					37,511.30	37,511.30	738.45	(30,616.59)	0.00	0.00	7,633.16	7,633.16	0.00	0.00
Repo Agmt	1985 B&C Single Family	0.03	02/28/14	03/03/14			211.38				211.38	211.38		
GIC's	1985 B&C Single Family	6.08	11/14/96	09/30/29	5,483.77	5,483.77	1,654.51				7,138.28	7,138.28		
1985 B&C Single Family Total					5,483.77	5,483.77	1,865.89	0.00	0.00	0.00	7,349.66	7,349.66	0.00	0.00
Repo Agmt	1987 B Single Family	0.03	02/28/14	03/03/14	0.06	0.06	862.64				862.70	862.70		
GIC's	1987 B Single Family	6.08	11/14/96	09/30/29	41,757.96	41,757.96		(17,736.62)			24,021.34	24,021.34		
Repo Agmt	1987 B Single Family	0.03	02/28/14	03/03/14	6,765.00	6,765.00	0.00				6,765.00	6,765.00		
1987 B Single Family Total					48,523.02	48,523.02	862.64	(17,736.62)	0.00	0.00	31,649.04	31,649.04	0.00	0.00
Repo Agmt	1995 A&B Single Family	0.03	02/28/14	03/03/14	0.05	0.05	3,350.59				3,350.64	3,350.64		
GIC's	1995 A&B Single Family	6.08	11/14/96	09/30/29	102,896.98	102,896.98	10,573.23				113,470.21	113,470.21		
FNMA	1995 A&B Single Family	6.15	07/30/96	06/01/26	34,467.96	39,056.26			(529.60)		33,938.36	38,859.51	332.85	
GNMA	1995 A&B Single Family	6.15	11/26/96	11/20/26	180,168.95	202,629.95			(4,532.78)		175,636.17	198,785.62	688.45	
GNMA	1995 A&B Single Family	6.15	05/29/97	05/20/27	91,009.07	101,169.29			(55,535.58)		35,473.49	39,799.11	(5,834.60)	
1995 A&B Single Family Total					408,543.01	445,752.53	13,923.82	0.00	(60,597.96)	0.00	361,868.87	394,265.09	(4,813.30)	0.00
Repo Agmt	1996 A-C Single Family	0.03	02/28/14	03/03/14	14,498.17	14,498.17	0.48				14,498.65	14,498.65		
1996 A-C Single Family Total					14,498.17	14,498.17	0.48	0.00	0.00	0.00	14,498.65	14,498.65	0.00	0.00
Repo Agmt	1996 D&E Single Family	0.03	02/28/14	03/03/14	290,092.00	290,092.00	0.00				290,092.00	290,092.00		
Repo Agmt	1996 D&E Single Family	0.03	02/28/14	03/03/14	18,395.51	18,395.51	1.02				18,396.53	18,396.53		
1996 D&E Single Family Total					308,487.51	308,487.51	1.02	0.00	0.00	0.00	308,488.53	308,488.53	0.00	0.00
Repo Agmt	1997 D-F Single Family	0.03	02/28/14	03/03/14	814,143.02	814,143.02		(318,991.48)			495,151.54	495,151.54		
FNMA	1997 D-F Single Family	6.25	06/29/98	06/01/28	178,321.25	196,428.70			(1,963.72)		176,357.53	196,337.79	1,872.81	
FNMA	1997 D-F Single Family	6.25	11/30/98	10/01/28	68,006.40	74,895.45			(1,294.06)		66,712.34	74,251.49	650.10	
GNMA	1997 D-F Single Family	6.25	05/19/98	05/20/28	284,671.94	315,766.70			(4,453.39)		280,218.55	313,637.48	2,324.17	
GNMA	1997 D-F Single Family	5.45	07/24/00	06/20/30	252,850.53	277,877.71			(3,184.87)		249,665.66	277,261.23	2,568.39	
GNMA	1997 D-F Single Family	6.25	08/14/98	07/20/28	108,706.11	120,568.15			(2,568.29)		106,137.82	118,778.87	779.01	
GNMA	1997 D-F Single Family	5.45	08/28/00	08/20/30	94,223.53	103,435.80			(856.74)		93,366.79	102,597.07	18.01	
GNMA	1997 D-F Single Family	6.25	06/30/98	06/20/28	204,898.93	227,933.72			(2,250.08)		202,648.85	226,154.13	470.49	
GNMA	1997 D-F Single Family	6.25	09/18/98	08/20/28	455,464.73	506,376.64			(7,358.59)		448,106.14	502,690.00	3,671.95	
FNMA	1997 D-F Single Family	6.25	03/31/99	11/01/28	66,693.58	73,464.30			(867.39)		65,826.19	73,281.00	684.09	
GNMA	1997 D-F Single Family	6.25	11/30/98	11/20/28	325,241.29	361,557.61			(50,411.93)		274,829.36	306,962.29	(4,183.39)	
GNMA	1997 D-F Single Family	6.25	11/30/98	10/20/28	293,887.95	326,882.75			(3,417.33)		290,470.62	325,995.17	2,529.75	
FNMA	1997 D-F Single Family	6.25	05/27/99	04/01/29	50,728.46	55,855.58			(624.72)		50,103.74	55,760.45	529.59	
GNMA	1997 D-F Single Family	6.25	02/16/99	02/20/29	890,904.99	990,971.47			(10,472.34)		880,432.65	988,153.61	7,654.48	
GNMA	1997 D-F Single Family	6.25	03/31/99	03/20/29	473,625.05	526,827.37			(6,252.55)		467,372.50	524,564.89	3,990.07	
GNMA	1997 D-F Single Family	6.25	05/27/99	04/20/29	285,272.00	317,325.18			(3,170.42)		282,101.58	316,625.17	2,470.41	
GNMA	1997 D-F Single Family	5.45	06/22/99	06/20/29	177,587.07	195,429.29			(27,041.98)		150,545.09	165,613.19	(2,774.12)	
GNMA	1997 D-F Single Family	5.45	07/30/99	07/20/29	230,265.74	253,384.34			(2,822.42)		227,443.32	252,905.51	2,343.59	
GNMA	1997 D-F Single Family	5.45	08/26/99	08/20/29	113,637.26	123,549.80			(1,243.04)		112,394.22	124,801.38	2,494.62	
GNMA	1997 D-F Single Family	5.45	09/30/99	09/20/29	131,403.78	144,404.83			(1,432.82)		129,970.96	144,327.51	1,355.50	
FNMA	1997 D-F Single Family	5.45	12/21/99	11/01/29	59,348.10	64,517.88			(1,398.96)		57,949.14	63,463.56	344.64	
GNMA	1997 D-F Single Family	5.45	10/29/99	10/20/29	318,549.41	350,547.68			(3,999.42)		314,549.99	349,773.28	3,225.02	
GNMA	1997 D-F Single Family	5.45	11/18/99	11/20/29	288,878.42	317,494.76			(25,196.65)		263,681.77	292,533.88	235.77	
GNMA	1997 D-F Single Family	5.45	12/30/99	12/20/29	689,670.05	757,954.22			(7,720.84)		681,949.21	757,331.83	7,098.45	

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GNMA	1997 D-F Single Family	5.45	01/28/00	01/20/30	907,474.57	997,287.33			(11,167.23)		896,307.34	995,358.25	9,238.15	
GNMA	1997 D-F Single Family	5.45	02/22/00	01/20/30	447,824.36	491,630.51			(4,510.19)		443,314.17	491,794.99	4,674.67	
GNMA	1997 D-F Single Family	5.45	03/27/00	02/20/30	160,955.91	177,127.16			(2,295.61)		158,660.30	174,335.96	(495.59)	
FNMA	1997 D-F Single Family	5.45	02/23/00	01/01/30	53,264.78	57,885.49			(503.30)		52,761.48	57,763.25	381.06	
GNMA	1997 D-F Single Family	5.45	04/27/00	03/20/30	190,867.87	209,301.84			(1,797.36)		189,070.51	207,769.54	265.06	
GNMA	1997 D-F Single Family	5.45	05/30/00	05/20/30	141,631.58	156,086.56			(2,361.43)		139,270.15	155,088.52	1,363.39	
GNMA	1997 D-F Single Family	5.45	06/21/00	06/20/30	757,204.91	831,267.08			(7,936.82)		749,268.09	831,208.00	7,877.74	
FNMA	1997 D-F Single Family	5.45	05/30/00	05/01/30	89,966.73	97,763.15			(1,639.33)		88,327.40	96,691.02	567.20	
GNMA	1997 D-F Single Family				35,807.49	39,179.48			(35,807.49)				(3,371.99)	
GNMA	1997 D-F Single Family	5.45	10/30/00	10/20/30	168,204.54	184,860.14			(1,742.51)		166,462.03	182,936.76	(180.87)	
FNMA	1997 D-F Single Family	5.45	07/24/00	06/01/30	145,779.16	159,378.85			(41,406.49)		104,372.67	114,089.73	(3,882.63)	
GNMA	1997 D-F Single Family	5.45	12/21/00	05/20/30	55,708.62	61,164.69			(574.23)		55,134.39	61,169.36	578.90	
FNMA	1997 D-F Single Family	5.45	10/06/00	09/01/30	166,196.54	181,709.26			(1,779.48)		164,417.06	179,724.23	(205.55)	
FNMA	1997 D-F Single Family	5.45	10/30/00	08/01/30	198,328.13	217,357.75			(3,877.72)		194,450.41	212,853.23	(626.80)	
GNMA	1997 D-F Single Family	4.49	05/12/05	05/20/35	26,746.71	28,638.16			(176.76)		26,569.95	28,625.03	163.63	
GNMA	1997 D-F Single Family	4.49	07/14/05	07/20/35	28,922.70	30,928.99			(193.29)		28,729.41	30,912.97	177.27	
GNMA	1997 D-F Single Family	4.49	05/26/05	05/20/35	34,982.38	37,355.01			(227.53)		34,754.85	37,343.68	216.20	
GNMA	1997 D-F Single Family	4.49	06/02/05	06/20/35	41,446.17	44,260.65			(273.30)		41,172.87	44,242.78	255.43	
GNMA	1997 D-F Single Family	4.49	06/09/05	06/20/35	41,990.27	44,838.61			(275.61)		41,714.66	44,821.51	258.51	
GNMA	1997 D-F Single Family	4.49	06/15/05	06/20/35	46,520.16	49,715.37			(339.52)		46,180.64	49,659.67	283.82	
GNMA	1997 D-F Single Family	4.49	06/23/05	06/20/35	54,146.75	57,919.64			(371.19)		53,775.56	57,878.88	330.43	
GNMA	1997 D-F Single Family	4.49	06/29/05	06/20/35	34,089.83	36,556.15			(218.68)		33,871.15	36,545.90	208.43	
GNMA	1997 D-F Single Family	4.49	09/08/05	09/20/35	5,259.59	5,611.05			(33.04)		5,226.55	5,610.49	32.48	
GNMA	1997 D-F Single Family	4.49	07/21/05	07/20/35	13,598.11	14,586.64			(86.13)		13,511.98	14,583.97	83.46	
GNMA	1997 D-F Single Family	4.49	07/28/05	07/20/35	9,223.56	9,739.83			(59.75)		9,163.81	9,737.39	57.31	
GNMA	1997 D-F Single Family	4.49	08/04/05	08/20/35	4,510.09	4,874.61			(27.87)		4,482.22	4,873.90	27.16	
FNMA	1997 D-F Single Family	4.49	07/28/05	07/01/35	13,246.42	13,884.16			(133.18)		13,113.24	13,815.38	64.40	
FNMA	1997 D-F Single Family	4.49	10/20/05	09/01/35	5,596.25	5,857.56			(36.09)		5,560.16	5,850.17	28.70	
1997 D-F Single Family Total					10,736,473.77	11,744,358.67	0.00	(318,991.48)	(289,853.68)	0.00	10,127,628.61	11,194,236.88	58,723.37	0.00
Repo Agmt	2002A Single Family (JR Lien)	0.03	02/28/14	03/03/14	240,917.77	240,917.77			(78,048.42)		162,869.35	162,869.35		
Repo Agmt	2002A Single Family (JR Lien)	0.03	02/28/14	03/03/14	69,021.27	69,021.27			(20,818.49)		48,202.78	48,202.78		
2002A Single Family (JR Lien) Total					309,939.04	309,939.04	0.00	(98,866.91)	0.00	0.00	211,072.13	211,072.13	0.00	0.00
Repo Agmt	2004 A/B Single Family	0.03	02/28/14	03/03/14	2.11	2.11	1,000,011.63				1,000,013.74	1,000,013.74		
GIC's	2004 A/B Single Family	3.96	04/25/05	03/01/36	2,174,571.22	2,174,571.22	1,751,048.07				3,925,619.29	3,925,619.29		
GNMA	2004 A/B Single Family	4.49	07/08/04	07/20/34	366,026.82	384,823.42			(2,797.54)		363,229.28	384,337.87	2,311.99	
GNMA	2004 A/B Single Family	4.49	09/16/04	08/20/34	1,198,477.41	1,280,577.25			(8,866.86)		1,189,610.55	1,279,144.28	7,433.89	
GNMA	2004 A/B Single Family	4.49	09/29/04	09/20/34	580,042.93	617,241.59			(87,742.46)		492,300.47	527,200.09	(2,299.04)	
GNMA	2004 A/B Single Family	4.49	10/07/04	10/20/34	873,385.39	928,327.93			(8,420.67)		864,964.72	931,712.40	11,805.14	
GNMA	2004 A/B Single Family	4.49	07/15/04	07/20/34	1,300,871.60	1,389,906.97			(108,491.54)		1,192,380.06	1,278,700.69	(2,714.74)	
GNMA	2004 A/B Single Family	4.49	07/22/04	07/20/34	626,403.44	669,278.97			(4,693.30)		621,710.14	668,473.01	3,887.34	
GNMA	2004 A/B Single Family	4.49	07/29/04	07/20/34	903,624.37	959,137.90			(8,377.96)		895,246.41	956,306.05	5,546.11	
GNMA	2004 A/B Single Family	4.49	08/19/04	08/20/34	1,770,246.17	1,886,010.30			(14,089.62)		1,756,156.55	1,888,297.99	16,377.31	
GNMA	2004 A/B Single Family	5.00	08/19/04	08/20/34	234,326.97	258,228.52			(1,539.93)		232,787.04	259,262.09	2,573.50	
GNMA	2004 A/B Single Family	4.49	08/26/04	08/20/34	1,014,306.27	1,083,213.92			(206,115.43)		808,190.84	864,466.47	(12,632.02)	
GNMA	2004 A/B Single Family	5.00	08/26/04	08/20/34	73,846.46	81,379.19			(476.68)		73,369.78	81,714.52	812.01	
GNMA	2004 A/B Single Family	5.00	12/09/04	11/20/34	130,036.12	143,473.22			(851.43)		129,184.69	144,050.56	1,428.77	
GNMA	2004 A/B Single Family	4.49	10/14/04	10/20/34	748,503.60	798,524.92			(77,341.58)		671,162.02	719,240.91	(1,942.43)	
GNMA	2004 A/B Single Family	5.00	10/21/04	10/20/34	500,948.92	552,560.90			(202,309.11)		298,639.81	330,286.64	(19,965.15)	
GNMA	2004 A/B Single Family	4.49	10/21/04	10/20/34	728,643.63	778,588.02			(5,662.58)		722,981.05	777,431.85	4,506.41	
GNMA	2004 A/B Single Family	5.00	10/28/04	10/20/34	88,603.68	96,625.78			(565.62)		88,038.06	97,027.49	967.33	
GNMA	2004 A/B Single Family	4.49	10/28/04	10/20/34	306,650.56	322,431.95			(2,121.50)		304,529.06	322,259.95	1,949.50	
GNMA	2004 A/B Single Family	4.49	11/04/04	11/20/34	1,256,044.87	1,342,162.66			(125,943.14)		1,130,101.73	1,212,049.64	(4,169.88)	
GNMA	2004 A/B Single Family	5.00	11/23/04	11/20/34	182,936.28	201,837.71			(1,225.43)		181,710.85	202,619.10	2,006.82	
GNMA	2004 A/B Single Family	4.49	11/23/04	11/20/34	818,292.84	874,407.72			(5,959.29)		812,333.55	873,539.38	5,090.95	
GNMA	2004 A/B Single Family	4.49	12/23/04	12/20/34	340,417.46	363,771.65			(2,864.05)		337,553.41	362,993.06	2,085.46	
GNMA	2004 A/B Single Family	5.00	12/29/04	12/20/34	219,690.24	240,445.70			(1,395.43)		218,294.81	241,444.03	2,393.76	
GNMA	2004 A/B Single Family	4.49	12/29/04	12/20/34	94,251.55	100,528.24			(628.10)		93,623.45	100,480.78	580.64	
GNMA	2004 A/B Single Family	4.49	01/13/05	01/20/35	185,178.01	194,785.46			(1,603.76)		183,574.25	194,317.59	1,135.89	
GNMA	2004 A/B Single Family	4.49	01/19/05	01/20/35	292,610.42	307,648.52			(2,115.70)		290,494.72	307,353.27	1,820.45	
GNMA	2004 A/B Single Family	4.49	02/03/05	02/20/35	584,814.49	624,814.70			(4,086.73)		580,727.76	624,310.16	3,582.19	
GNMA	2004 A/B Single Family	4.49	02/10/05	02/20/35	678,577.49	718,168.49			(5,470.16)		673,107.33	719,803.87	7,105.54	
GNMA	2004 A/B Single Family	4.49	02/17/05	02/20/35	229,380.29	241,175.16			(2,071.28)		227,309.01	240,506.97	1,403.09	
GNMA	2004 A/B Single Family	4.49	03/03/05	03/20/35	221,769.81	236,935.47			(1,869.88)		219,899.93	236,814.08	1,748.49	

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For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	5.00	03/10/05	03/20/35	164,038.37	180,792.17			(1,010.77)		163,027.60	181,618.73	1,837.33	
GNMA	2004 A/B Single Family	4.49	03/24/05	03/20/35	73,175.93	79,058.67			(933.05)		72,242.88	78,532.42	406.80	
GNMA	2004 A/B Single Family	5.00	03/30/05	03/20/35	159,066.87	175,510.45			(1,058.16)		158,008.71	176,223.72	1,771.43	
GNMA	2004 A/B Single Family	5.00	04/07/05	04/20/35	115,258.93	127,035.09			(707.23)		114,551.70	127,618.01	1,290.15	
GNMA	2004 A/B Single Family	5.00	04/28/05	04/20/35	184,996.34	202,380.38			(1,184.89)		183,811.45	203,272.10	2,076.61	
GNMA	2004 A/B Single Family	4.49	05/05/05	04/20/35	290,910.10	309,172.50			(2,738.06)		288,172.04	308,176.20	1,741.76	
GNMA	2004 A/B Single Family	5.00	05/12/05	04/20/35	91,955.65	101,352.30			(588.09)		91,367.56	101,791.63	1,027.42	
GNMA	2004 A/B Single Family	4.49	05/12/05	04/20/35	300,876.49	321,469.01			(4,310.29)		296,566.20	318,841.63	1,682.91	
GNMA	2004 A/B Single Family	5.00	06/03/05	05/20/35	112,319.01	123,799.14			(705.59)		111,613.42	124,350.08	1,256.53	
GNMA	2004 A/B Single Family	5.00	07/07/05	06/20/35	106,490.79	117,379.83			(642.32)		105,848.47	117,931.90	1,194.39	
GNMA	2004 A/B Single Family	4.49	07/07/05	06/20/35	293,782.83	313,408.90			(1,911.93)		291,870.90	313,316.29	1,819.32	
GNMA	2004 A/B Single Family	5.00	05/26/05	05/20/35	109,460.24	120,782.05			(1,088.71)		108,371.53	120,869.67	1,176.33	
GNMA	2004 A/B Single Family	4.49	05/26/05	05/20/35	242,992.39	259,216.29			(1,607.12)		241,385.27	259,109.64	1,500.47	
GNMA	2004 A/B Single Family	5.00	06/02/05	05/20/35	136,188.37	150,275.51			(1,424.64)		134,763.73	150,306.21	1,455.34	
GNMA	2004 A/B Single Family	4.49	06/02/05	05/20/35	128,497.42	137,077.50			(859.34)		127,638.08	137,012.09	793.93	
GNMA	2004 A/B Single Family	5.00	06/15/05	06/20/35	254,567.10	280,901.13			(1,903.78)		252,663.32	281,808.14	2,810.79	
GNMA	2004 A/B Single Family	4.49	09/08/05	09/20/35	136,262.03	145,228.73			(870.24)		135,391.79	145,207.21	848.72	
GNMA	2004 A/B Single Family	5.00	09/22/05	09/20/35	173,286.63	190,714.21			(1,020.64)		172,265.99	191,612.33	1,918.76	
GNMA	2004 A/B Single Family	4.49	07/21/05	07/20/35	229,887.89	245,249.43			(1,538.64)		228,349.25	245,129.00	1,418.21	
GNMA	2004 A/B Single Family	5.00	07/21/05	07/20/35	19,784.69	21,807.90			(126.08)		19,658.61	21,902.95	221.13	
GNMA	2004 A/B Single Family	4.49	07/28/05	07/20/35	1,428,319.68	1,523,252.52			(9,759.06)		1,418,560.62	1,522,822.44	9,328.98	
GNMA	2004 A/B Single Family	5.00	08/04/05	08/20/35	22,887.40	25,248.37			(246.30)		22,641.10	25,269.46	267.39	
GNMA	2004 A/B Single Family	4.49	08/11/05	07/20/35	122,352.27	130,409.17			(780.79)		121,571.48	130,385.40	757.02	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	51,115.45	56,389.29			(326.41)		50,789.04	56,622.53	559.65	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	178,545.42	197,162.84			(1,269.28)		177,276.14	197,839.33	1,945.77	
GNMA	2004 A/B Single Family	5.00	10/27/05	10/20/35	284,957.59	312,207.67			(1,684.00)		283,273.59	316,508.28	5,984.61	
GNMA	2004 A/B Single Family	4.49	10/27/05	09/20/35	97,843.12	104,293.90			(619.64)		97,223.48	104,279.01	604.75	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	62,693.30	69,007.61			(387.82)		62,305.48	69,308.63	688.84	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	150,026.16	165,136.40			(893.47)		149,132.69	165,895.23	1,652.30	
GNMA	2004 A/B Single Family	4.49	09/29/05	09/20/35	106,398.68	113,517.55			(1,745.67)		104,653.01	112,354.21	582.33	
GNMA	2004 A/B Single Family	5.00	11/03/05	11/20/35	160,338.66	176,868.77			(1,420.19)		158,918.47	177,168.59	1,720.01	
GNMA	2004 A/B Single Family	4.49	11/17/05	10/20/35	214,128.71	228,251.00			(1,352.87)		212,775.84	228,221.84	1,323.71	
GNMA	2004 A/B Single Family	5.00	11/17/05	11/20/35	730,842.10	806,158.82			(115,345.14)		615,496.96	682,888.89	(7,924.79)	
GNMA	2004 A/B Single Family	5.00	11/22/05	11/20/35	97,031.36	106,810.36			(564.26)		96,467.10	107,316.39	1,070.29	
GNMA	2004 A/B Single Family	5.00	11/29/05	11/20/35	1,003,822.44	1,112,405.99			(6,197.00)		997,625.44	1,112,151.10	5,942.11	
GNMA	2004 A/B Single Family	5.00	12/22/05	12/20/35	784,345.84	863,251.25			(4,732.92)		779,612.92	867,198.92	8,680.59	
GNMA	2004 A/B Single Family	5.00	01/05/06	01/20/36	715,329.95	793,695.87			(4,310.78)		711,019.17	792,651.78	3,266.69	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	100,492.29	109,250.41			(1,352.10)		99,140.19	108,938.83	1,040.52	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	478,491.84	526,947.80			(2,792.08)		475,699.76	529,163.21	5,007.49	
GNMA	2004 A/B Single Family	4.49	01/12/06	12/20/35	74,006.35	79,393.71			(777.65)		73,228.70	79,045.79	429.73	
GNMA	2004 A/B Single Family	5.00	03/09/06	03/20/36	1,233,076.06	1,359,967.18			(8,508.81)		1,224,567.25	1,364,917.02	13,458.65	
GNMA	2004 A/B Single Family	5.00	03/02/06	03/20/36	235,456.32	257,998.68			(3,543.30)		231,913.02	256,830.95	2,375.57	
GNMA	2004 A/B Single Family	5.00	03/02/06	01/20/36	94,364.91	102,724.16			(967.38)		93,397.53	102,848.63	1,091.85	
GNMA	2004 A/B Single Family	5.00	01/19/06	01/20/36	475,531.59	527,699.42			(46,447.75)		429,083.84	478,071.14	(3,180.53)	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	773,615.10	851,458.86			(4,559.68)		769,055.42	855,473.38	8,574.20	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	112,047.26	121,947.01			(1,057.25)		110,990.01	122,094.26	1,204.50	
GNMA	2004 A/B Single Family	4.49	02/09/06	01/20/36	58,961.35	62,854.20			(361.86)		58,599.49	62,857.68	365.34	
GNMA	2004 A/B Single Family	5.00	02/09/06	02/20/36	683,441.40	758,420.13			(4,087.34)		679,354.06	757,422.71	3,089.92	
GNMA	2004 A/B Single Family	5.00	02/09/06	01/20/36	103,759.36	112,801.12			(689.68)		103,069.68	113,256.61	1,145.17	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	736,613.84	800,946.71			(4,765.82)		731,848.02	809,838.41	13,657.52	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	740,792.01	815,369.26			(4,679.33)		736,112.68	818,857.71	8,167.78	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	38,230.01	41,700.08			(318.41)		37,911.60	41,801.18	419.51	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	133,198.92	146,681.93			(766.52)		132,432.40	147,390.78	1,475.37	
GNMA	2004 A/B Single Family	4.49	03/23/06	02/20/36	108,632.08	115,808.48			(675.08)		107,957.00	115,805.88	672.48	
GNMA	2004 A/B Single Family	5.00	03/23/06	03/20/36	870,324.03	960,201.25			(143,394.42)		726,929.61	805,038.48	(11,768.35)	
GNMA	2004 A/B Single Family	5.00	03/30/06	03/20/36	109,981.12	119,218.70			(1,045.84)		108,935.28	119,393.50	1,220.64	
GNMA	2004 A/B Single Family	5.00	03/30/06	03/20/36	666,001.69	733,460.88			(57,513.03)		608,488.66	676,588.78	640.93	
GNMA	2004 A/B Single Family	5.00	04/13/06	04/20/36	230,674.88	254,445.96			(1,657.50)		229,017.38	255,319.27	2,530.81	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	152,621.81	165,511.48			(893.55)		151,728.26	166,324.27	1,706.34	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	371,815.41	407,387.73			(2,182.97)		369,632.44	411,176.73	5,971.97	
GNMA	2004 A/B Single Family	5.00	04/27/06	04/20/36	573,771.82	629,974.49			(149,237.47)		424,534.35	470,152.06	(10,584.96)	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	596,882.55	658,194.90			(4,816.74)		592,065.81	655,931.88	2,553.72	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	73,265.96	79,687.87			(591.51)		72,674.45	80,052.23	955.87	
GNMA	2004 A/B Single Family	4.49	05/25/06	04/20/36	54,916.44	58,548.16			(330.66)		54,585.78	58,557.13	339.63	
GNMA	2004 A/B Single Family	5.00	05/25/06	05/20/36	114,281.80	124,294.84			(1,028.68)		113,253.12	124,746.40	1,480.24	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	5.00	06/01/06	05/20/36	767,129.23	846,346.72			(7,850.29)		759,278.94	846,581.83	8,085.40	
GNMA	2004 A/B Single Family	5.00	06/08/06	06/20/36	124,649.31	137,556.75			(1,856.46)		122,792.85	137,211.46	1,511.17	
GNMA	2004 A/B Single Family	5.00	06/15/06	05/20/36	201,897.11	218,660.00			(1,177.47)		200,719.64	219,739.74	2,257.21	
GNMA	2004 A/B Single Family	5.00	06/15/06	06/20/36	113,446.89	123,743.57			(634.09)		112,812.80	124,370.30	1,260.82	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	638,127.13	703,655.25			(90,241.92)		547,885.21	608,280.57	(5,132.76)	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	133,938.71	145,297.39			(812.04)		133,126.67	145,978.42	1,493.07	
GNMA	2004 A/B Single Family	5.00	07/06/06	07/20/36	771,212.57	849,772.48			(4,898.83)		766,313.74	852,859.49	7,985.84	
GNMA	2004 A/B Single Family	4.49	07/06/06	06/20/36	164,119.62	174,967.31			(1,008.01)		163,111.61	174,961.25	1,001.95	
GNMA	2004 A/B Single Family	5.00	07/13/06	06/20/36	168,413.23	185,454.66			(93,160.40)		75,252.83	83,752.30	(8,541.96)	
GNMA	2004 A/B Single Family	5.00	07/19/06	07/20/36	399,311.44	443,350.45			(79,580.39)		319,731.05	355,853.69	(7,916.37)	
GNMA	2004 A/B Single Family	5.00	07/19/06	06/20/36	60,616.60	65,761.63			(355.38)		60,261.22	66,081.84	675.59	
GNMA	2004 A/B Single Family	5.00	08/09/06	08/20/36	367,840.44	408,439.44			(2,062.08)		365,778.36	408,036.76	1,659.40	
GNMA	2004 A/B Single Family	5.00	08/23/06	08/20/36	454,677.45	504,929.45			(2,617.04)		452,060.41	504,332.50	2,020.09	
GNMA	2004 A/B Single Family	5.00	09/12/06	08/20/36	465,290.30	516,624.08			(69,086.10)		396,204.20	439,852.11	(7,685.87)	
GNMA	2004 A/B Single Family	4.49	09/20/06	08/20/36	110,450.62	117,758.58			(659.47)		109,791.15	117,774.91	675.80	
GNMA	2004 A/B Single Family	5.00	09/20/06	08/20/36	56,043.68	60,263.95			(367.65)		55,676.03	60,520.67	624.37	
GNMA	2004 A/B Single Family	5.00	09/26/06	09/20/36	203,142.93	223,720.74			(1,211.80)		201,931.13	224,756.46	2,247.52	
GNMA	2004 A/B Single Family	5.00	10/17/06	10/20/36	345,040.22	386,211.58			(1,935.22)		343,105.00	382,870.38	(1,405.98)	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	535,634.67	590,196.77			(3,005.59)		532,629.08	592,836.75	5,645.57	
GNMA	2004 A/B Single Family	4.49	11/14/06	10/20/36	109,648.00	116,818.16			(699.84)		108,948.16	116,875.41	757.09	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	59,382.76	64,269.19			(344.25)		59,038.51	64,588.03	663.09	
GNMA	2004 A/B Single Family	5.00	11/28/06	11/20/36	501,598.19	551,064.68			(129,537.18)		372,061.01	413,154.15	(8,373.35)	
GNMA	2004 A/B Single Family	5.00	12/12/06	11/20/36	91,865.11	100,947.87			(494.50)		91,370.61	101,478.00	1,024.63	
GNMA	2004 A/B Single Family	5.00	01/09/07	08/20/36	65,963.30	71,380.15			(372.34)		65,590.96	71,748.68	740.87	
GNMA	2004 A/B Single Family	5.00	02/13/07	01/20/37	271,455.00	298,346.32			(1,460.64)		269,994.36	299,902.46	3,016.78	
GNMA	2004 A/B Single Family	5.00	04/10/07	02/20/37	179,995.20	198,284.95			(2,112.96)		177,882.24	198,038.24	1,866.25	
GNMA	2004 A/B Single Family	4.49	07/03/07	05/20/37	180,738.03	192,166.50			(1,154.83)		179,583.20	192,171.65	1,159.98	
GNMA	2004 A/B Single Family	4.49	08/23/07	08/20/37	281,224.82	299,915.25			(2,138.33)		279,086.49	299,458.74	1,681.82	
FNMA	2004 A/B Single Family	4.49	08/05/04	07/01/34	262,056.69	274,305.96			(2,837.00)		259,219.69	272,714.19	1,245.23	
FNMA	2004 A/B Single Family	4.49	08/12/04	08/01/34	73,568.07	77,041.27			(582.54)		72,985.53	76,822.91	364.18	
FNMA	2004 A/B Single Family	4.49	08/26/04	08/01/34	209,679.66	219,594.39			(1,546.46)		208,133.20	219,091.76	1,043.83	
FNMA	2004 A/B Single Family	4.49	10/28/04	10/01/34	106,022.85	111,028.52			(724.89)		105,297.96	110,833.46	529.83	
FNMA	2004 A/B Single Family	5.00	10/28/04	10/01/34	73,502.98	80,117.86			(473.30)		73,029.68	80,195.25	550.69	
FNMA	2004 A/B Single Family	4.49	11/10/04	10/01/34	192,348.46	201,440.29			(1,620.52)		190,727.94	200,768.67	948.90	
FNMA	2004 A/B Single Family	5.00	11/23/04	11/01/34	185,573.91	202,440.85			(1,210.02)		184,363.89	202,644.53	1,413.70	
FNMA	2004 A/B Single Family	4.49	02/10/05	01/01/35	132,733.21	138,964.81			(925.36)		131,807.85	138,702.09	662.64	
FNMA	2004 A/B Single Family	5.00	02/10/05	02/01/35	44,699.22	48,715.29			(292.38)		44,406.84	48,761.43	338.52	
FNMA	2004 A/B Single Family	5.00	03/29/05	04/01/35	130,296.46	142,036.34			(1,448.24)		128,848.22	141,526.43	938.33	
FNMA	2004 A/B Single Family	4.49	04/21/05	04/01/35	174,325.26	182,568.05			(1,645.36)		172,679.90	181,778.62	855.93	
FNMA	2004 A/B Single Family	5.00	06/29/05	06/01/35	105,087.25	114,521.92			(749.51)		104,337.74	114,574.84	802.43	
FNMA	2004 A/B Single Family	4.49	07/14/05	04/01/35	129,544.09	135,669.09			(1,052.57)		128,491.52	135,262.85	646.33	
FNMA	2004 A/B Single Family	5.00	07/14/05	07/01/35	65,640.07	71,498.86			(394.46)		65,245.61	71,618.30	513.90	
FNMA	2004 A/B Single Family	5.00	09/22/05	09/01/35	152,197.21	165,786.77			(910.11)		151,287.10	166,054.99	1,178.33	
FNMA	2004 A/B Single Family	4.49	10/06/05	09/01/35	210,595.08	220,431.21			(1,453.57)		209,141.51	220,038.62	1,060.98	
FNMA	2004 A/B Single Family	5.00	10/20/05	09/01/35	189,599.99	206,797.44			(1,485.90)		188,114.09	206,739.21	1,427.67	
FNMA	2004 A/B Single Family	5.00	11/17/05	10/01/35	166,476.44	181,344.81			(1,121.36)		165,355.08	181,508.34	1,284.89	
FNMA	2004 A/B Single Family	5.00	12/15/05	12/01/35	265,489.00	291,680.04			(1,596.82)		263,892.18	292,684.22	2,601.00	
FNMA	2004 A/B Single Family	4.49	12/29/05	12/01/35	239,789.64	257,079.64			(2,064.91)		237,724.73	250,170.76	(4,843.97)	
FNMA	2004 A/B Single Family	5.00	12/29/05	12/01/35	422,059.11	462,398.19			(2,661.12)		419,397.99	463,399.71	3,662.64	
FNMA	2004 A/B Single Family	5.00	01/12/06	12/01/35	110,436.52	118,631.88			(705.22)		109,731.30	118,794.12	867.46	
FNMA	2004 A/B Single Family	5.00	01/26/06	01/01/36	231,155.61	251,808.94			(1,437.68)		229,717.93	252,118.64	1,747.38	
FNMA	2004 A/B Single Family	5.00	02/09/06	01/01/36	125,779.31	137,018.15			(735.12)		125,044.19	137,219.48	936.45	
FNMA	2004 A/B Single Family	5.00	02/16/06	02/01/36	197,087.93	214,950.70			(1,168.39)		195,919.54	215,305.76	1,523.45	
FNMA	2004 A/B Single Family	5.00	02/23/06	02/01/36	498,490.30	547,533.81			(2,988.74)		495,501.56	549,385.99	4,840.92	
FNMA	2004 A/B Single Family	5.00	03/09/06	02/01/36	139,867.26	152,366.75			(816.39)		139,050.87	152,615.68	1,065.32	
FNMA	2004 A/B Single Family	5.00	03/16/06	03/01/36	334,396.37	367,393.27			(2,269.75)		332,126.62	368,314.81	3,191.29	
FNMA	2004 A/B Single Family	5.00	03/23/06	03/01/36	78,053.17	85,029.21			(451.75)		77,601.42	85,174.67	597.21	
FNMA	2004 A/B Single Family	5.00	03/30/06	03/01/36	220,636.27	240,356.19			(1,301.56)		219,334.71	240,595.14	1,540.51	
FNMA	2004 A/B Single Family	5.00	04/13/06	03/01/36	83,552.07	91,020.22			(479.56)		83,072.51	91,148.66	608.00	
FNMA	2004 A/B Single Family	5.00	04/20/06	04/01/36	274,010.41	298,503.82			(1,603.70)		272,406.71	298,814.52	1,914.40	
FNMA	2004 A/B Single Family	5.00	04/27/06	03/01/36	264,908.10	288,209.67			(2,100.53)		262,807.57	288,616.04	2,506.90	
FNMA	2004 A/B Single Family	5.00	05/05/06	04/01/36	59,549.45	64,945.73			(587.12)		58,962.33	64,791.03	432.42	
FNMA	2004 A/B Single Family	5.00	05/11/06	05/01/36	153,242.89	166,942.90			(902.76)		152,340.13	167,247.64	1,207.50	
FNMA	2004 A/B Single Family	5.00	06/27/06	06/01/36	294,686.00	324,139.25			(1,717.52)		292,968.48	324,201.42	1,779.69	
FNMA	2004 A/B Single Family				98,195.09	106,977.55			(98,195.09)				(8,782.46)	

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Single Family Investment Summary
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
FNMA	2004 A/B Single Family	4.49	08/23/06	06/01/36	67,742.48	70,871.90			(426.71)		67,315.77	70,753.75	308.56	
FNMA	2004 A/B Single Family	5.00	09/20/06	07/01/36	170,585.17	185,844.73			(1,053.78)		169,531.39	185,977.41	1,186.46	
FNMA	2004 A/B Single Family	5.00	10/17/06	09/01/36	168,981.46	184,100.52			(947.52)		168,033.94	184,337.64	1,184.64	
FNMA	2004 A/B Single Family	5.00	12/27/06	11/01/36	210,603.18	229,453.11			(2,353.40)		208,249.78	228,462.12	1,362.41	
FNMA	2004 A/B Single Family	5.00	02/13/07	02/01/37	249,828.01	272,195.58			(1,362.58)		248,465.43	272,588.14	1,755.14	
FNMA	2004 A/B Single Family	5.00	03/20/07	01/01/37	128,125.86	137,459.69			(881.26)		127,244.60	137,483.35	904.92	
FNMA	2004 A/B Single Family	5.00	05/08/07	02/01/37	63,332.61	69,002.13			(379.24)		62,953.37	69,064.54	441.65	
FNMA	2004 A/B Single Family	5.00	08/23/07	08/01/37	91,807.18	100,031.06			(484.34)		91,322.84	100,193.41	646.69	
FNMA	2004 A/B Single Family	4.49	08/23/07	08/01/37	377,079.92	394,624.66			(2,396.70)		374,683.22	394,098.41	1,870.45	
	2004 A/B Single Family Total				54,299,775.65	58,701,936.42	2,751,059.70	0.00	(2,177,982.25)	0.00	54,872,853.10	59,490,445.04	215,431.17	0.00
Repo Agmt	2004 CDEF Single Family	0.03	02/28/14	03/03/14	0.02	0.02	0.00				0.02	0.02		
GIC's	2004 CDEF Single Family	3.80	12/16/04	03/01/36	932,382.95	932,382.95		(461,327.46)			471,055.49	471,055.49		
Repo Agmt	2004 CDEF Single Family	0.03	02/28/14	03/03/14	414,733.72	414,733.72	586,873.86				1,001,607.58	1,001,607.58		
Repo Agmt	2004 CDEF Single Family	0.03	02/28/14	03/03/14	6,622.40	6,622.40	0.27				6,622.67	6,622.67		
GNMA	2004 CDEF Single Family	4.49	08/11/05	07/20/35	18,685.13	19,953.01			(141.94)		18,543.19	19,932.13	121.06	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	8,675.57	9,268.04			(56.45)		8,619.12	9,265.10	53.51	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	23,075.66	24,652.92			(151.16)		22,924.50	24,644.19	142.43	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	13,857.85	14,798.47			(2,906.97)		10,950.88	11,729.40	(162.10)	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	58,720.16	62,477.75			(428.77)		58,291.39	62,428.80	379.82	
GNMA	2004 CDEF Single Family	4.49	10/06/05	09/20/35	18,478.41	19,701.57			(2,711.50)		15,766.91	16,907.06	(83.01)	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	15,302.95	16,349.12			(102.84)		15,200.11	16,335.04	88.76	
GNMA	2004 CDEF Single Family	4.49	12/08/05	12/20/35	9,278.27	9,903.29			(59.90)		9,218.37	9,900.52	57.13	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	20,807.21	22,185.43			(141.41)		20,665.80	22,216.99	172.97	
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	2,370.38	2,536.58			(17.40)		2,352.98	2,533.57	14.39	
GNMA	2004 CDEF Single Family	4.49	11/10/05	11/20/35	19,270.77	20,529.06			(174.68)		19,096.09	20,520.71	166.33	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	17,160.00	18,332.60			(127.40)		17,032.60	18,310.19	104.99	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	8,380.36	8,921.06			(4,934.96)		3,445.40	3,690.50	(295.60)	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	10,643.52	11,371.55			(72.45)		10,571.07	11,364.49	65.39	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	14,584.76	15,583.03			(111.01)		14,473.75	15,560.44	88.42	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	23,482.12	25,088.28			(156.94)		23,325.18	25,072.08	140.74	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	14,482.90	15,440.89			(97.12)		14,385.78	15,463.26	119.49	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	15,479.84	16,497.65			(2,456.55)		13,023.29	13,966.25	(74.85)	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	13,901.00	14,801.82			(86.70)		13,814.30	14,801.45	86.33	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	19,082.78	20,312.62			(2,472.33)		16,610.45	17,814.63	(25.66)	
GNMA	2004 CDEF Single Family	4.49	01/19/06	01/20/36	9,543.08	10,195.76			(77.62)		9,465.46	10,175.99	57.85	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	6,710.77	7,144.20			(56.95)		6,653.82	7,127.73	40.48	
GNMA	2004 CDEF Single Family	4.49	02/02/06	02/20/36	32,281.39	34,437.89			(212.50)		32,068.89	34,433.05	207.66	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	17,457.01	18,583.19			(122.72)		17,334.29	18,568.09	107.62	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	21,374.50	22,828.52			(2,938.79)		18,435.71	19,771.06	(118.67)	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	24,289.43	25,926.72			(151.12)		24,138.31	25,926.05	150.45	
GNMA	2004 CDEF Single Family	4.49	05/11/06	04/20/36	16,761.57	17,892.32			(124.86)		16,636.71	17,887.71	120.25	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	4,577.46	4,898.97			(46.67)		4,530.79	4,878.68	26.38	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	9,327.45	9,957.17			(59.96)		9,267.49	9,954.65	57.44	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	4,042.20	4,294.44			(43.81)		3,998.39	4,273.79	23.16	
GNMA	2004 CDEF Single Family	4.49	03/16/06	03/20/36	12,178.36	12,999.05			(87.59)		12,090.77	12,986.15	74.69	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	21,066.11	22,453.12			(133.69)		20,932.42	22,482.47	163.04	
GNMA	2004 CDEF Single Family	4.49	03/30/06	03/20/36	14,840.65	15,841.45			(93.79)		14,746.86	15,839.33	91.67	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	14,541.60	15,430.43			(128.69)		14,412.91	15,428.19	126.45	
GNMA	2004 CDEF Single Family	4.49	04/13/06	03/20/36	15,171.24	16,235.93			(4,607.03)		10,564.21	11,316.96	(311.94)	
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	18,756.54	20,037.78			(141.83)		18,614.71	20,009.79	113.84	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	8,979.53	9,595.50			(82.38)		8,897.15	9,566.24	53.12	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	17,501.28	18,700.00			(117.77)		17,383.51	18,690.39	108.16	
GNMA	2004 CDEF Single Family	4.49	05/25/06	05/20/36	11,292.54	12,022.37			(72.02)		11,220.52	12,019.13	68.78	
GNMA	2004 CDEF Single Family	4.49	06/01/06	06/20/36	13,628.14	14,547.87			(81.62)		13,546.52	14,549.40	83.15	
GNMA	2004 CDEF Single Family	4.49	06/08/06	06/20/36	15,837.12	16,880.88			(115.86)		15,721.26	16,902.29	137.27	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	11,975.20	12,783.92			(71.84)		11,903.36	12,786.21	74.13	
GNMA	2004 CDEF Single Family	4.49	06/27/06	06/20/36	20,595.80	21,899.04			(144.89)		20,450.91	21,884.61	130.46	
GNMA	2004 CDEF Single Family	4.49	07/06/06	07/20/36	15,455.44	16,498.99			(135.29)		15,320.15	16,454.84	91.14	
GNMA	2004 CDEF Single Family	4.49	07/13/06	06/20/36	13,858.90	14,723.07			(109.64)		13,749.26	14,718.35	104.92	
GNMA	2004 CDEF Single Family	4.49	07/19/06	06/20/36	25,063.22	26,681.20			(157.49)		24,905.73	26,740.14	216.43	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	15,013.95	16,027.97			(90.64)		14,923.31	16,028.89	91.56	
GNMA	2004 CDEF Single Family	4.49	08/02/06	08/20/36	8,349.37	8,913.40			(48.83)		8,300.54	8,915.62	51.05	
GNMA	2004 CDEF Single Family	4.49	08/09/06	08/20/36	25,495.70	27,217.88			(170.42)		25,325.28	27,201.95	154.49	
GNMA	2004 CDEF Single Family	4.49	08/16/06	07/20/36	8,586.18	9,142.17			(52.00)		8,534.18	9,166.60	76.43	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	08/23/06	07/20/36	7,325.03	7,827.81			(54.45)		7,270.58	7,808.70	35.34	
GNMA	2004 CDEF Single Family	4.49	09/12/06	08/20/36	6,339.91	6,768.41			(49.38)		6,290.53	6,756.87	37.84	
GNMA	2004 CDEF Single Family	4.49	09/26/06	09/20/36	2,926.51	3,116.12			(17.07)		2,909.44	3,116.99	17.94	
GNMA	2004 CDEF Single Family	4.49	10/17/06	10/20/36	10,779.12	11,508.03			(111.06)		10,668.06	11,459.29	62.32	
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	8,951.37	9,556.93			(1,044.92)		7,906.45	8,480.72	(31.29)	
GNMA	2004 CDEF Single Family				2,897.02	3,093.03			(2,897.02)				(196.01)	
GNMA	2004 CDEF Single Family	4.49	12/12/06	10/20/36	2,521.92	2,692.62			(15.17)		2,506.75	2,692.85	15.40	
GNMA	2004 CDEF Single Family				2,230.85	2,371.08			(2,230.85)				(140.23)	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	2,548.13	2,714.63			(14.59)		2,533.54	2,715.60	15.56	
GNMA	2004 CDEF Single Family	4.49	02/13/07	01/20/37	6,143.23	6,542.45			(36.69)		6,106.54	6,543.22	37.46	
GNMA	2004 CDEF Single Family	4.49	02/20/07	02/20/37	4,480.12	4,771.16			(26.06)		4,454.06	4,772.60	27.50	
GNMA	2004 CDEF Single Family	4.49	03/20/07	01/20/37	1,224.49	1,304.08			(7.05)		1,217.44	1,304.52	7.49	
GNMA	2004 CDEF Single Family	4.49	04/24/07	03/20/37	5,495.10	5,852.79			(44.75)		5,450.35	5,840.82	32.78	
GNMA	2004 CDEF Single Family	4.49	04/10/07	02/20/37	5,319.30	5,665.26			(30.37)		5,288.93	5,667.44	32.55	
GNMA	2004 CDEF Single Family	4.49	05/22/07	04/20/37	2,793.74	2,943.51			(15.58)		2,778.16	2,945.27	17.34	
GNMA	2004 CDEF Single Family	4.49	06/05/07	05/20/37	6,407.61	6,825.05			(35.90)		6,371.71	6,828.48	39.33	
GNMA	2004 CDEF Single Family	4.49	07/03/07	06/20/37	2,348.87	2,501.60			(12.94)		2,335.93	2,503.29	14.63	
GNMA	2004 CDEF Single Family	4.49	11/21/07	09/20/37	2,233.93	2,380.19			(12.07)		2,221.86	2,382.10	13.98	
GNMA	2004 CDEF Single Family	4.49	09/25/07	04/20/37	2,115.55	2,270.25			(30.51)		2,085.04	2,251.08	11.34	
GNMA	2004 CDEF Single Family	4.49	01/30/08	01/20/38	2,276.50	2,425.06			(12.01)		2,264.49	2,427.89	14.84	
GNMA	2004 CDEF Single Family	4.49	03/26/08	03/20/38	5,309.37	5,657.65			(28.06)		5,281.31	5,663.31	33.72	
FNMA	2004 CDEF Single Family	4.49	10/20/05	10/01/35	1,368.44	1,431.91			(9.58)		1,358.86	1,429.33	7.00	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	6,529.71	6,836.59			(53.15)		6,476.56	6,815.89	32.45	
FNMA	2004 CDEF Single Family	4.49	02/09/06	02/01/36	1,673.29	1,752.66			(11.50)		1,661.79	1,749.61	8.45	
FNMA	2004 CDEF Single Family	4.49	02/23/06	01/01/36	2,675.59	2,802.60			(17.50)		2,658.09	2,798.58	13.48	
FNMA	2004 CDEF Single Family	4.49	03/16/06	03/01/36	3,400.53	3,560.86			(25.17)		3,375.36	3,552.68	16.99	
FNMA	2004 CDEF Single Family	4.49	04/06/06	03/01/36	5,135.61	5,376.97			(31.89)		5,103.72	5,370.98	25.90	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	5,424.17	5,679.04			(33.43)		5,390.74	5,672.70	27.09	
FNMA	2004 CDEF Single Family	4.49	05/11/06	04/01/36	1,008.95	1,056.75			(17.79)		991.16	1,043.42	4.46	
FNMA	2004 CDEF Single Family	4.49	06/08/06	04/01/36	2,642.05	2,766.98			(16.69)		2,625.36	2,763.54	13.25	
FNMA	2004 CDEF Single Family	4.49	07/13/06	06/01/36	5,157.15	5,396.32			(38.24)		5,118.91	5,382.99	24.91	
FNMA	2004 CDEF Single Family	4.49	07/19/06	07/01/36	6,113.12	6,396.67			(37.17)		6,075.95	6,387.41	27.91	
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	4,396.87	4,600.84			(26.41)		4,370.46	4,594.51	20.08	
FNMA	2004 CDEF Single Family	4.49	08/09/06	07/01/36	2,427.13	2,542.26			(14.48)		2,412.65	2,539.93	12.15	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	3,756.39	3,930.78			(22.37)		3,734.02	3,925.56	17.15	
FNMA	2004 CDEF Single Family	4.49	10/17/06	09/01/36	3,922.37	4,106.87			(29.37)		3,893.00	4,096.79	19.29	
FNMA	2004 CDEF Single Family	4.49	11/14/06	10/01/36	4,747.73	4,968.22			(28.25)		4,719.48	4,963.26	23.29	
FNMA	2004 CDEF Single Family	4.49	11/21/06	10/01/36	772.46	808.35			(166.35)		606.11	637.23	(4.77)	
FNMA	2004 CDEF Single Family	4.49	12/12/06	11/01/36	1,153.80	1,207.37			(7.21)		1,146.59	1,205.42	5.26	
FNMA	2004 CDEF Single Family	4.49	01/30/07	11/01/36	963.50	1,009.25			(12.52)		950.98	1,001.20	4.47	
FNMA	2004 CDEF Single Family	4.49	02/13/07	01/01/37	1,138.40	1,191.32			(6.53)		1,131.87	1,189.99	5.20	
FNMA	2004 CDEF Single Family	4.49	03/20/07	02/01/37	3,187.67	3,337.55			(18.61)		3,169.06	3,334.82	15.88	
FNMA	2004 CDEF Single Family	4.49	04/10/07	01/01/37	4,150.60	4,343.65			(27.24)		4,123.36	4,336.79	20.38	
FNMA	2004 CDEF Single Family	4.49	04/24/07	04/01/37	7,320.11	7,660.63			(41.48)		7,278.63	7,653.15	34.00	
FNMA	2004 CDEF Single Family	4.49	05/22/07	04/01/37	4,441.85	4,648.54			(25.00)		4,416.85	4,644.00	20.46	
FNMA	2004 CDEF Single Family	4.49	06/05/07	05/01/37	5,215.48	5,458.18			(29.44)		5,186.04	5,452.65	23.91	
FNMA	2004 CDEF Single Family	4.49	07/03/07	06/01/37	10,556.33	11,280.64			(59.59)		10,496.74	11,288.90	67.85	
FNMA	2004 CDEF Single Family	4.49	09/25/07	09/01/37	7,132.52	7,500.09			(39.16)		7,093.36	7,496.46	35.53	
FNMA	2004 CDEF Single Family	4.49	11/08/07	09/01/37	6,852.45	7,352.79			(1,946.35)		4,906.10	5,179.50	(226.94)	
FNMA	2004 CDEF Single Family	4.49	11/21/07	09/01/37	2,874.87	3,045.12			(15.59)		2,859.28	3,043.90	14.37	
FNMA	2004 CDEF Single Family	4.49	12/11/07	11/01/37	6,364.08	6,725.71			(40.04)		6,324.04	6,716.75	31.08	
FNMA	2004 CDEF Single Family	4.49	03/26/08	02/01/38	7,005.49	7,363.26			(64.06)		6,941.43	7,331.36	32.16	
FNMA	2004 CDEF Single Family	6.10	06/30/94	06/01/24	82,838.01	93,145.71			(2,504.86)		80,333.15	91,260.42	619.57	
FNMA	2004 CDEF Single Family	6.90	08/17/94	08/01/24	78,739.48	87,741.10			(1,248.30)		77,491.18	87,054.96	562.16	
FNMA	2004 CDEF Single Family	6.97	08/17/94	07/01/24	199,361.31	222,146.96			(19,179.76)		180,181.55	202,419.40	(547.80)	
FNMA	2004 CDEF Single Family	7.06	08/17/94	07/01/24	36,084.97	36,614.56			(600.13)		35,484.84	36,000.25	(14.18)	
FNMA	2004 CDEF Single Family	6.90	05/26/95	01/01/25	51,881.29	53,862.76			(817.74)		51,063.55	53,009.68	(35.34)	
FNMA	2004 CDEF Single Family				8,175.53	9,168.38			(8,175.53)				(992.85)	
GNMA	2004 CDEF Single Family	6.10	06/30/94	06/20/24	533,026.61	592,641.36			(13,220.18)		519,806.43	583,127.13	3,705.95	
GNMA	2004 CDEF Single Family	6.90	08/17/94	08/20/24	347,523.57	387,985.41			(8,549.84)		338,973.73	373,573.65	(5,861.92)	
GNMA	2004 CDEF Single Family	6.97	08/17/94	08/20/24	221,071.04	247,191.58			(4,768.98)		216,302.06	238,968.57	(3,454.03)	
GNMA	2004 CDEF Single Family	7.06	08/17/94	08/20/24	50,418.16	52,399.65			(1,306.99)		49,111.17	50,985.36	(107.30)	
GNMA	2004 CDEF Single Family	6.10	01/27/95	10/20/24	125,139.36	139,200.85			(3,459.52)		121,679.84	136,150.65	409.32	
GNMA	2004 CDEF Single Family	6.97	02/16/95	12/20/24	244,048.49	273,569.35			(5,025.65)		239,022.84	264,888.41	(3,655.29)	
GNMA	2004 CDEF Single Family	6.90	03/30/95	02/20/25	96,414.69	107,982.00			(1,546.26)		94,868.43	105,192.46	(1,243.28)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	7.06	03/30/95	12/20/24	8,373.79	8,430.19			(1,088.71)		7,285.08	7,334.99	(6.49)	
GNMA	2004 CDEF Single Family	7.10	06/29/95	05/20/25	25,999.13	26,184.18			(358.95)		25,640.18	25,827.20	1.97	
GNMA	2004 CDEF Single Family	7.06	08/15/95	06/20/25	26,044.72	26,230.12			(357.28)		25,687.44	25,874.79	1.95	
GNMA	2004 CDEF Single Family	7.10	08/15/95	08/20/25	35,730.66	36,334.19			(658.98)		35,071.68	35,653.76	(21.45)	
GNMA	2004 CDEF Single Family	4.49	02/24/05	02/20/35	1,322,252.76	1,414,475.53			(10,333.91)		1,311,918.85	1,412,122.56	7,980.94	
GNMA	2004 CDEF Single Family	4.49	03/17/05	03/20/35	2,564,973.43	2,729,378.42			(120,952.73)		2,444,020.70	2,616,885.50	8,459.81	
GNMA	2004 CDEF Single Family	4.49	03/24/05	03/20/35	1,184,857.80	1,267,535.98			(141,384.01)		1,043,473.79	1,118,819.85	(7,332.12)	
GNMA	2004 CDEF Single Family	4.49	03/29/05	02/20/35	222,794.61	237,951.19			(1,493.46)		221,301.15	237,830.50	1,372.77	
GNMA	2004 CDEF Single Family	4.49	04/07/05	04/20/35	1,109,298.31	1,184,400.39			(93,988.54)		1,015,309.77	1,089,207.16	(1,204.69)	
GNMA	2004 CDEF Single Family	4.49	04/14/05	04/20/35	704,679.46	752,669.59			(4,837.26)		699,842.20	752,144.44	4,312.11	
GNMA	2004 CDEF Single Family	4.49	04/21/05	04/20/35	48,035.33	51,305.46			(313.27)		47,722.06	51,288.34	296.15	
GNMA	2004 CDEF Single Family	4.49	04/28/05	04/20/35	840,815.63	894,270.93			(10,053.28)		830,762.35	889,558.67	5,341.02	
GNMA	2004 CDEF Single Family	4.49	05/05/05	05/20/35	291,139.99	306,462.84			(1,924.85)		289,215.14	306,355.61	1,817.62	
GNMA	2004 CDEF Single Family	4.49	05/12/05	05/20/35	197,041.83	210,461.18			(1,277.93)		195,763.90	210,400.53	1,217.28	
GNMA	2004 CDEF Single Family	4.49	05/19/05	05/20/35	54,129.79	57,816.00			(503.91)		53,625.88	57,726.98	414.89	
GNMA	2004 CDEF Single Family	4.49	07/14/05	07/20/35	467,829.85	499,723.76			(3,049.40)		464,780.45	499,563.84	2,889.48	
GNMA	2004 CDEF Single Family	4.49	05/26/05	05/20/35	505,726.29	538,195.28			(3,413.04)		502,313.25	537,895.44	3,113.20	
GNMA	2004 CDEF Single Family	4.49	06/02/05	06/20/35	610,110.54	651,696.44			(109,761.88)		500,348.66	535,824.43	(6,110.13)	
GNMA	2004 CDEF Single Family	4.49	09/08/05	09/20/35	252,595.82	269,838.00			(1,653.23)		250,942.59	269,751.68	1,566.91	
GNMA	2004 CDEF Single Family	4.49	09/15/05	09/20/35	187,580.02	200,392.80			(1,354.27)		186,225.75	200,185.07	1,146.54	
GNMA	2004 CDEF Single Family	4.49	09/22/05	09/20/35	356,552.14	380,926.58			(2,828.32)		353,723.82	380,251.67	2,153.41	
GNMA	2004 CDEF Single Family	4.49	07/28/05	07/20/35	389,787.69	417,029.95			(3,160.96)		386,626.73	416,220.28	2,351.29	
GNMA	2004 CDEF Single Family	4.49	08/04/05	08/20/35	1,758,384.56	1,878,184.01			(12,882.29)		1,745,502.27	1,875,986.29	10,684.57	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	200,850.91	211,473.73			(1,290.45)		199,560.46	211,445.26	1,261.98	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	143,888.61	151,484.23			(959.59)		142,929.02	151,422.40	897.76	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	415,825.63	444,206.91			(2,825.02)		413,000.61	443,945.23	2,563.34	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	710,738.24	758,528.72			(4,471.97)		706,266.27	758,469.67	4,412.92	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	183,847.95	193,558.70			(1,188.34)		182,659.61	193,525.07	1,154.71	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	239,270.07	255,355.82			(1,525.31)		237,744.76	255,312.23	1,481.72	
GNMA	2004 CDEF Single Family	4.49	10/06/05	10/20/35	132,820.28	141,900.11			(879.46)		131,940.82	141,837.23	816.58	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	716,156.21	765,079.12			(5,589.63)		710,566.58	763,850.65	4,361.16	
GNMA	2004 CDEF Single Family	4.49	12/08/05	11/20/35	435,756.09	462,865.30			(2,745.38)		433,010.71	462,835.00	2,715.08	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	215,204.81	226,595.02			(1,375.47)		213,829.34	226,565.83	1,346.28	
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	424,387.23	453,413.27			(93,336.61)		331,050.62	354,433.47	(5,643.19)	
GNMA	2004 CDEF Single Family	4.49	11/10/05	10/20/35	689,251.91	735,632.82			(4,388.04)		684,863.87	735,500.36	4,255.58	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	214,617.24	225,947.83			(1,641.48)		212,975.76	225,645.94	1,339.59	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	473,607.33	505,992.62			(3,308.59)		470,298.74	505,587.62	2,903.59	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	280,676.24	299,576.29			(1,782.09)		278,894.15	299,527.16	1,732.96	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	406,644.74	434,034.41			(2,589.64)		404,055.10	433,954.93	2,510.16	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	380,110.22	406,738.36			(3,288.05)		376,822.17	405,746.76	2,296.45	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	105,234.51	110,825.12			(699.59)		104,534.92	110,782.13	656.60	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	138,200.64	145,519.77			(852.07)		137,348.57	145,533.96	866.26	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	565,048.39	603,142.38			(3,457.42)		561,590.97	603,189.73	3,504.77	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	162,362.88	173,296.59			(1,015.15)		161,347.73	173,294.94	1,013.50	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	439,653.27	468,019.18			(2,811.14)		436,842.13	467,934.22	2,726.18	
GNMA	2004 CDEF Single Family	4.49	02/02/06	01/20/36	662,122.17	707,390.09			(4,882.30)		657,239.87	706,580.69	4,072.90	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	396,537.63	422,766.18			(4,624.67)		391,912.96	420,443.70	2,302.19	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	159,901.31	168,369.20			(976.20)		158,925.11	168,399.28	1,006.28	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	273,810.22	293,017.95			(1,994.30)		271,815.92	292,695.27	1,671.62	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	555,390.55	591,992.56			(3,370.88)		552,019.67	592,930.84	4,309.16	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	134,498.36	143,572.08			(840.32)		133,658.04	143,562.03	830.27	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	218,977.22	233,761.20			(1,387.74)		217,589.48	233,725.92	1,352.46	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	178,925.48	190,977.35			(1,089.91)		177,835.57	191,004.87	1,117.43	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	74,596.71	79,631.23			(466.40)		74,130.31	79,623.03	458.20	
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	176,013.46	187,759.48			(1,090.59)		174,922.87	187,748.08	1,079.19	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	446,025.28	446,027.06			(147,718.95)		270,106.33	290,124.27	(8,183.84)	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	100,753.24	107,556.40			(609.27)		100,143.97	107,568.53	621.40	
GNMA	2004 CDEF Single Family	4.49	06/01/06	05/20/36	207,958.41	218,824.73			(1,247.08)		206,711.33	218,842.86	1,265.21	
GNMA	2004 CDEF Single Family	4.49	06/08/06	05/20/36	172,516.95	184,172.36			(1,060.30)		171,456.65	184,172.88	1,060.82	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	97,235.76	103,798.71			(587.52)		96,648.24	103,804.06	592.87	
GNMA	2004 CDEF Single Family	4.49	07/06/06	06/20/36	98,582.66	105,238.23			(589.14)		97,993.52	105,250.74	601.65	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	81,977.81	87,513.63			(507.25)		81,470.56	87,506.24	499.86	
GNMA	2004 CDEF Single Family	4.49	08/09/06	07/20/36	372,443.55	397,602.18			(2,225.82)		370,217.73	397,649.03	2,272.67	
GNMA	2004 CDEF Single Family	4.49	08/16/06	06/20/36	179,903.24	192,055.35			(2,349.54)		177,553.70	190,709.17	1,003.36	
GNMA	2004 CDEF Single Family	4.49	09/06/06	08/20/36	418,860.41	447,163.81			(2,989.94)		415,870.47	446,697.91	2,524.04	

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Single Family Investment Summary
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	09/12/06	09/20/36	95,267.12	101,706.84			(565.49)		94,701.63	101,722.96	581.61	
GNMA	2004 CDEF Single Family	4.49	10/05/06	09/20/36	680,522.95	724,628.55			(4,245.13)		676,277.82	726,431.35	6,047.93	
GNMA	2004 CDEF Single Family	4.49	11/02/06	10/20/36	665,777.15	710,688.17			(4,367.83)		661,409.32	710,341.59	4,021.25	
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	256,396.47	272,745.52			(1,511.92)		254,884.55	272,777.35	1,543.75	
GNMA	2004 CDEF Single Family	4.49	11/21/06	11/20/36	175,414.32	187,283.36			(1,213.82)		174,200.50	187,129.42	1,059.88	
GNMA	2004 CDEF Single Family	4.49	11/28/06	11/20/36	332,305.70	353,863.58			(1,948.76)		330,356.94	353,951.23	2,036.41	
GNMA	2004 CDEF Single Family	4.49	12/12/06	11/20/36	191,638.25	204,073.00			(1,133.79)		190,504.46	204,112.68	1,173.47	
GNMA	2004 CDEF Single Family	4.49	12/27/06	12/20/36	480,969.39	512,537.04			(2,771.79)		478,197.60	512,685.19	2,919.94	
GNMA	2004 CDEF Single Family	4.49	01/09/07	12/20/36	357,494.96	381,002.47			(2,068.61)		355,426.35	381,113.73	2,179.87	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	207,663.60	221,729.04			(1,231.12)		206,432.48	221,767.93	1,270.01	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	60,318.82	64,245.98			(318.42)		60,000.40	64,310.13	382.57	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	112,809.75	120,168.09			(603.83)		112,205.92	120,272.27	708.01	
GNMA	2004 CDEF Single Family	4.49	02/19/08	02/20/38	153,486.00	163,480.95			(841.96)		152,644.04	163,608.49	969.50	
GNMA	2004 CDEF Single Family	4.49	03/26/08	12/20/37	295,676.89	314,904.16			(1,816.20)		293,860.69	314,962.59	1,874.63	
FNMA	2004 CDEF Single Family	4.49	04/07/05	02/01/35	131,779.41	137,991.14			(2,269.96)		129,509.45	136,306.51	585.33	
FNMA	2004 CDEF Single Family	4.49	05/27/05	04/01/35	174,902.58	183,137.39			(2,019.49)		172,883.09	181,955.72	837.82	
FNMA	2004 CDEF Single Family	4.49	12/08/05	11/01/35	265,671.52	278,008.31			(1,803.23)		263,868.29	277,569.18	1,364.10	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	123,919.39	129,679.16			(2,036.51)		121,882.88	128,214.32	571.67	
FNMA	2004 CDEF Single Family	4.49	02/02/06	01/01/36	132,661.30	138,807.91			(1,170.49)		131,490.81	138,304.69	667.27	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	79,371.44	83,136.50			(481.43)		78,890.01	83,054.04	398.97	
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	68,696.77	71,883.62			(432.55)		68,264.22	71,763.81	312.74	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	240,126.41	257,544.73			(3,234.92)		236,891.49	249,254.09	(5,055.72)	
FNMA	2004 CDEF Single Family	4.49	11/14/06	01/01/36	188,666.72	197,488.45			(5,201.94)		183,464.78	193,013.04	726.53	
FNMA	2004 CDEF Single Family	4.49	01/09/07	09/01/36	67,652.77	70,795.67			(420.76)		67,232.01	70,683.09	308.18	
FNMA	2004 CDEF Single Family	4.49	01/30/07	01/01/37	61,179.79	64,023.26			(352.89)		60,826.90	63,950.54	280.17	
FNMA	2004 CDEF Single Family	4.49	02/13/08	01/01/38	426,450.34	449,696.00			(2,332.80)		424,117.54	449,461.69	2,098.49	
GNMA	2004 CDEF Single Family	5.38	08/07/07	07/20/37	3,009.35	3,312.18			(14.60)		2,994.75	3,331.07	33.49	
GNMA	2004 CDEF Single Family	5.63	08/07/07	08/20/37	11,268.48	12,534.42			(1,673.96)		9,594.52	10,739.90	(120.56)	
GNMA	2004 CDEF Single Family	5.63	11/21/07	10/20/37	1,322.32	1,472.89			(6.73)		1,315.59	1,474.38	8.22	
GNMA	2004 CDEF Single Family	5.38	09/25/07	09/20/37	15,578.59	17,146.02			(5,587.61)		9,990.98	11,088.12	(470.29)	
GNMA	2004 CDEF Single Family	5.13	09/25/07	09/20/37	11,093.28	12,172.12			(64.07)		11,029.21	12,262.39	154.34	
GNMA	2004 CDEF Single Family	5.63	09/25/07	08/20/37	3,800.22	4,222.65			(19.12)		3,781.10	4,234.34	30.81	
GNMA	2004 CDEF Single Family	5.38	10/09/07	09/20/37	12,105.35	13,303.93			(57.72)		12,047.63	13,381.36	135.15	
GNMA	2004 CDEF Single Family	5.63	10/09/07	06/20/37	1,933.65	2,148.09			(9.06)		1,924.59	2,155.05	16.02	
GNMA	2004 CDEF Single Family	5.38	08/23/07	08/20/37	12,347.87	13,591.27			(74.32)		12,273.55	13,653.83	136.88	
GNMA	2004 CDEF Single Family	5.13	08/23/07	07/20/37	13,038.33	14,340.25			(68.23)		12,970.10	14,420.25	148.23	
GNMA	2004 CDEF Single Family	5.38	09/11/07	09/20/37	3,421.61	3,766.45			(16.66)		3,404.95	3,787.75	37.96	
GNMA	2004 CDEF Single Family	5.63	09/11/07	08/20/37	6,006.36	6,681.23			(1,135.16)		4,871.20	5,454.57	(91.50)	
GNMA	2004 CDEF Single Family	5.13	09/11/07	08/20/37	2,719.02	2,950.21			(13.68)		2,705.34	2,967.00	30.47	
GNMA	2004 CDEF Single Family	5.13	12/11/07	11/20/37	5,351.26	5,806.02			(57.79)		5,293.47	5,806.09	57.86	
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	6,400.65	7,038.24			(30.58)		6,370.07	7,075.16	67.50	
GNMA	2004 CDEF Single Family	5.13	10/25/07	10/20/37	13,426.86	14,768.52			(78.13)		13,348.73	14,846.34	155.95	
GNMA	2004 CDEF Single Family	5.63	10/25/07	09/20/36	2,156.12	2,395.73			(10.72)		2,145.40	2,402.62	17.61	
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	4,766.42	5,246.05			(24.91)		4,741.51	5,274.30	53.16	
GNMA	2004 CDEF Single Family	5.38	11/08/07	10/20/37	9,476.45	10,408.28			(45.16)		9,431.29	10,469.63	106.51	
GNMA	2004 CDEF Single Family	5.13	11/08/07	10/20/37	4,523.69	4,971.62			(22.18)		4,501.51	4,997.79	48.35	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	1,348.74	1,498.90			(6.22)		1,342.52	1,500.87	8.19	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	12,051.46	13,407.14			(58.06)		11,993.40	13,430.95	81.87	
GNMA	2004 CDEF Single Family	5.38	12/11/07	11/20/37	10,738.43	11,795.03			(3,658.68)		7,079.75	7,865.09	(273.26)	
GNMA	2004 CDEF Single Family	5.38	12/20/07	11/20/37	1,524.63	1,676.24			(7.30)		1,517.33	1,685.09	16.15	
GNMA	2004 CDEF Single Family	5.38	01/16/08	12/20/37	851.95	942.52			(11.16)		840.79	941.83	10.47	
GNMA	2004 CDEF Single Family	5.63	01/30/08	12/20/37	3,735.38	4,150.09			(17.30)		3,718.08	4,155.62	22.83	
GNMA	2004 CDEF Single Family	5.63	01/30/08	01/20/38	1,342.38	1,491.87			(5.99)		1,336.39	1,494.06	8.18	
GNMA	2004 CDEF Single Family	5.63	02/13/08	01/20/38	2,288.94	2,543.03			(10.77)		2,278.17	2,551.40	19.14	
GNMA	2004 CDEF Single Family	5.38	02/19/08	12/20/37	2,507.37	2,774.06			(37.78)		2,469.59	2,763.25	26.97	
GNMA	2004 CDEF Single Family	5.63	02/19/08	01/20/38	1,533.55	1,704.28			(7.22)		1,526.33	1,706.21	9.15	
GNMA	2004 CDEF Single Family	5.13	02/27/08	02/20/38	1,270.92	1,395.45			(6.08)		1,264.84	1,402.66	13.29	
GNMA	2004 CDEF Single Family	5.38	02/27/08	02/20/38	2,366.83	2,616.45			(27.81)		2,339.02	2,613.15	24.51	
GNMA	2004 CDEF Single Family	5.13	03/20/08	10/20/37	2,045.20	2,248.04			(10.02)		2,035.18	2,259.82	21.80	
GNMA	2004 CDEF Single Family	5.38	03/27/08	03/20/38	4,141.16	4,553.43			(19.48)		4,121.68	4,577.92	43.97	
FNMA	2004 CDEF Single Family	5.63	07/03/07	07/01/37	4,449.28	4,877.84			(30.00)		4,419.28	4,891.24	43.40	
FNMA	2004 CDEF Single Family	5.38	08/07/07	07/01/37	17,590.86	19,323.83			(111.02)		17,479.84	19,409.58	196.77	
FNMA	2004 CDEF Single Family	5.63	08/07/07	07/01/37	1,605.69	1,768.19			(9.52)		1,596.17	1,775.21	16.54	
FNMA	2004 CDEF Single Family	5.13	08/07/07	08/01/37	14,900.60	16,363.85			(76.06)		14,824.54	16,401.48	113.69	
FNMA	2004 CDEF Single Family	5.13	08/29/07	08/01/37	4,136.62	4,526.22			(21.58)		4,115.04	4,533.64	29.00	

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Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
FNMA	2004 CDEF Single Family	5.38	08/23/07	07/01/37	5,950.30	6,510.64			(30.74)		5,919.56	6,569.90	90.00	
FNMA	2004 CDEF Single Family	5.38	09/11/07	08/01/37	8,684.50	9,532.95			(44.08)		8,640.42	9,584.62	95.75	
FNMA	2004 CDEF Single Family	5.13	09/11/07	09/01/37	1,632.36	1,786.13			(8.08)		1,624.28	1,789.54	11.49	
FNMA	2004 CDEF Single Family	5.38	09/25/07	09/01/37	16,662.68	18,289.42			(94.12)		16,568.56	18,376.65	181.35	
FNMA	2004 CDEF Single Family	5.63	09/25/07	07/01/37	1,300.73	1,431.73			(16.38)		1,284.35	1,427.15	11.80	
FNMA	2004 CDEF Single Family	5.13	09/25/07	09/01/37	6,480.22	7,090.79			(42.40)		6,437.82	7,129.47	81.08	
FNMA	2004 CDEF Single Family	5.13	10/09/07	09/01/37	4,998.90	5,491.13			(24.80)		4,974.10	5,501.83	35.50	
FNMA	2004 CDEF Single Family	5.38	10/25/07	10/01/37	10,872.29	11,896.92			(59.31)		10,812.98	12,018.06	180.45	
FNMA	2004 CDEF Single Family	5.13	10/25/07	10/01/37	11,661.47	12,802.30			(61.62)		11,599.85	12,821.53	80.85	
FNMA	2004 CDEF Single Family	5.38	11/08/07	09/01/37	7,374.66	8,108.67			(42.73)		7,331.93	8,153.16	87.22	
FNMA	2004 CDEF Single Family	5.13	11/08/07	10/01/37	3,161.52	3,487.98			(507.64)		2,653.88	2,947.93	(32.41)	
FNMA	2004 CDEF Single Family	5.38	11/21/07	10/01/37	4,493.49	4,937.74			(2,207.28)		2,286.21	2,532.64	(197.82)	
FNMA	2004 CDEF Single Family	5.13	11/21/07	09/01/37	5,356.50	5,857.63			(27.46)		5,329.04	5,871.06	40.89	
FNMA	2004 CDEF Single Family	5.38	11/21/07	11/01/37	10,794.87	11,848.53			(53.22)		10,741.65	11,911.04	115.73	
FNMA	2004 CDEF Single Family	5.38	12/11/07	10/01/37	7,150.19	7,824.28			(34.88)		7,115.31	7,901.06	111.66	
FNMA	2004 CDEF Single Family	5.13	12/11/07	11/01/37	2,249.82	2,460.05			(11.37)		2,238.45	2,464.56	15.88	
FNMA	2004 CDEF Single Family	5.38	12/11/07	11/01/37	1,782.70	1,958.14			(8.56)		1,774.14	1,962.13	12.55	
FNMA	2004 CDEF Single Family	5.13	12/11/07	12/01/37	3,772.96	4,139.73			(20.87)		3,752.09	4,147.17	28.31	
FNMA	2004 CDEF Single Family	5.13	12/20/07	11/01/37	2,527.25	2,767.78			(13.00)		2,514.25	2,774.18	19.40	
FNMA	2004 CDEF Single Family	5.38	12/20/07	10/01/37	1,462.64	1,612.70			(8.58)		1,454.06	1,615.10	10.98	
FNMA	2004 CDEF Single Family	5.63	12/28/07	10/01/37	10,740.27	11,842.26			(50.20)		10,690.07	11,903.91	111.85	
FNMA	2004 CDEF Single Family	5.13	01/16/08	12/01/37	2,677.84	2,928.97			(13.00)		2,664.84	2,936.38	20.41	
FNMA	2004 CDEF Single Family	5.13	01/30/08	12/01/37	3,405.16	3,738.31			(24.84)		3,380.32	3,738.67	25.20	
FNMA	2004 CDEF Single Family	5.38	01/30/08	11/01/37	1,316.74	1,445.76			(6.20)		1,310.54	1,449.64	10.08	
FNMA	2004 CDEF Single Family	5.38	02/19/08	12/01/37	2,132.00	2,341.96			(10.00)		2,122.00	2,346.92	14.96	
FNMA	2004 CDEF Single Family	5.13	02/19/08	01/01/38	2,063.36	2,276.86			(15.53)		2,047.83	2,276.07	14.74	
FNMA	2004 CDEF Single Family	5.13	02/27/08	02/01/38	1,426.03	1,556.24			(6.97)		1,419.06	1,559.33	10.06	
FNMA	2004 CDEF Single Family	5.38	03/20/08	11/01/37	269.97	295.45			(47.82)		222.15	244.79	(2.84)	
2004 CDEF Single Family Total					36,672,024.42	39,077,522.84	586,874.13	(461,327.46)	(1,021,218.02)	0.00	35,776,353.07	38,307,358.09	125,506.60	0.00
Repo Agmt	2005 BCD Single Family	0.03	02/28/14	03/03/14	44,046.97	44,046.97	11,680.28				55,727.25	55,727.25		
Repo Agmt	2005 BCD Single Family	0.03	02/28/14	03/03/14	208,888.80	208,888.80	132,982.82				341,871.62	341,871.62		
GNMA	2005 BCD Single Family	5.13	08/10/06	07/20/36	2,806.72	3,091.14			(15.15)		2,791.57	3,107.14	31.15	
GNMA	2005 BCD Single Family	5.38	08/16/06	08/20/36	3,705.74	4,075.79			(19.28)		3,686.46	4,097.68	41.17	
GNMA	2005 BCD Single Family	5.38	08/23/06	08/20/36	7,512.26	8,301.32			(74.73)		7,437.53	8,305.42	78.83	
GNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	11,745.68	12,963.42			(65.53)		11,680.15	13,028.66	130.77	
GNMA	2005 BCD Single Family	5.38	09/06/06	08/20/36	28,025.58	30,893.87			(2,108.85)		25,916.73	28,853.23	68.21	
GNMA	2005 BCD Single Family	5.63	09/06/06	09/20/36	9,747.82	10,815.51			(2,026.06)		7,721.76	8,624.84	(164.61)	
GNMA	2005 BCD Single Family	5.13	09/06/06	08/20/36	19,103.78	20,991.06			(113.77)		18,990.01	21,184.03	306.74	
GNMA	2005 BCD Single Family	5.38	09/12/06	09/20/36	13,210.96	14,563.23			(74.37)		13,136.59	14,634.51	145.65	
GNMA	2005 BCD Single Family	5.13	09/12/06	09/20/36	14,822.48	16,305.92			(85.30)		14,737.18	16,425.93	205.31	
GNMA	2005 BCD Single Family	5.63	09/12/06	09/20/36	2,437.23	2,712.64			(12.60)		2,424.63	2,715.24	15.20	
GNMA	2005 BCD Single Family	5.38	09/20/06	09/20/36	22,240.96	24,517.96			(2,163.82)		20,077.14	22,356.94	2.80	
GNMA	2005 BCD Single Family	5.13	09/20/06	09/20/36	37,721.93	41,507.69			(234.83)		37,487.10	41,783.48	510.62	
GNMA	2005 BCD Single Family	5.63	09/20/06	09/20/36	5,138.18	5,717.11			(1,643.71)		3,494.47	3,912.33	(161.07)	
GNMA	2005 BCD Single Family	5.13	09/26/06	09/20/36	19,785.54	21,812.81			(110.50)		19,675.04	21,920.91	218.60	
GNMA	2005 BCD Single Family	5.38	09/26/06	09/20/36	21,984.76	24,287.99			(166.77)		21,817.99	24,359.38	238.16	
GNMA	2005 BCD Single Family	5.38	10/05/06	10/20/36	29,387.13	32,392.79			(181.75)		29,205.38	32,534.64	323.60	
GNMA	2005 BCD Single Family	5.63	10/17/06	10/20/36	10,606.10	11,827.05			(95.77)		10,510.33	11,792.95	61.67	
GNMA	2005 BCD Single Family	5.13	10/05/06	10/20/36	28,597.20	31,539.08			(174.23)		28,422.97	31,680.52	315.67	
GNMA	2005 BCD Single Family	5.38	10/17/06	10/20/36	23,904.71	26,333.98			(148.87)		23,755.84	26,464.66	279.55	
GNMA	2005 BCD Single Family	5.13	10/17/06	10/20/36	28,552.96	31,418.00			(4,838.79)		23,714.17	26,313.68	(265.53)	
GNMA	2005 BCD Single Family	5.63	10/24/06	10/20/36	9,673.15	10,738.52			(2,151.93)		7,521.22	8,401.60	(184.99)	
GNMA	2005 BCD Single Family	5.38	10/24/06	10/20/36	29,162.76	32,140.07			(3,935.88)		25,226.88	28,014.99	(189.20)	
GNMA	2005 BCD Single Family	5.13	10/24/06	10/20/36	17,304.23	18,996.99			(101.79)		17,202.44	19,173.39	278.19	
GNMA	2005 BCD Single Family	5.38	11/02/06	11/20/36	16,161.78	17,777.82			(84.48)		16,077.30	17,872.31	178.97	
GNMA	2005 BCD Single Family	5.13	11/02/06	10/20/36	17,244.90	18,931.86			(3,185.25)		14,059.65	15,600.76	(145.85)	
GNMA	2005 BCD Single Family	5.63	11/14/06	11/20/36	12,893.12	14,334.89			(67.74)		12,825.38	14,353.07	85.92	
GNMA	2005 BCD Single Family	5.38	11/14/06	10/20/36	14,498.40	15,933.39			(2,746.61)		11,751.79	13,034.61	(152.17)	
GNMA	2005 BCD Single Family	5.13	11/14/06	11/20/36	30,165.78	33,272.77			(172.78)		29,993.00	33,433.67	333.68	
GNMA	2005 BCD Single Family	5.38	11/21/06	11/20/36	27,300.22	30,023.31			(2,225.63)		25,074.59	27,924.89	127.21	
GNMA	2005 BCD Single Family	5.63	11/21/06	11/20/36	3,118.25	3,515.60			(22.29)		3,095.96	3,511.90	18.59	
GNMA	2005 BCD Single Family	5.13	11/21/06	11/20/36	8,849.96	9,750.01			(193.17)		8,656.79	9,641.43	84.59	
GNMA	2005 BCD Single Family	5.38	11/28/06	11/20/36	23,090.05	25,453.89			(3,266.13)		19,823.92	22,021.12	(166.64)	
GNMA	2005 BCD Single Family	5.63	11/28/06	11/20/36	1,943.22	2,157.52			(9.82)		1,933.40	2,163.66	15.96	

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GNMA	2005 BCD Single Family	5.38	12/12/06	12/20/36	18,085.30	19,984.47			(1,951.56)		16,133.74	18,022.41	(10.50)	
GNMA	2005 BCD Single Family	5.63	12/12/06	12/20/36	14,365.12	15,971.38			(74.55)		14,290.57	15,992.53	95.70	
GNMA	2005 BCD Single Family	5.13	12/12/06	11/20/36	21,066.60	23,286.22			(133.54)		20,933.06	23,384.95	232.27	
GNMA	2005 BCD Single Family	5.38	12/27/06	12/20/36	33,839.00	37,299.96			(186.11)		33,652.89	37,487.49	373.64	
GNMA	2005 BCD Single Family	5.63	12/27/06	12/20/36	8,188.60	9,103.38			(46.48)		8,142.12	9,111.23	54.33	
GNMA	2005 BCD Single Family	5.13	12/27/06	12/20/36	13,522.07	14,872.48			(71.67)		13,450.40	14,959.14	158.33	
GNMA	2005 BCD Single Family	5.38	01/10/07	12/20/36	11,325.19	12,445.11			(2,962.03)		8,363.16	9,277.80	(205.28)	
GNMA	2005 BCD Single Family	5.63	01/09/07	12/20/36	7,507.04	8,353.19			(47.31)		7,459.73	8,351.99	46.11	
GNMA	2005 BCD Single Family	5.13	01/09/07	01/20/37	10,864.42	11,956.68			(57.61)		10,806.81	12,019.92	120.85	
GNMA	2005 BCD Single Family	5.38	01/16/07	12/20/36	12,773.26	14,082.21			(91.51)		12,681.75	14,129.17	138.47	
GNMA	2005 BCD Single Family	5.63	01/16/07	01/20/37	4,422.23	4,910.67			(25.09)		4,397.14	4,921.24	35.66	
GNMA	2005 BCD Single Family	5.13	01/30/07	01/20/37	19,842.73	21,838.96			(105.98)		19,736.75	21,953.42	220.44	
GNMA	2005 BCD Single Family	5.38	01/30/07	01/20/37	14,464.02	15,871.54			(109.92)		14,354.10	16,028.34	266.72	
GNMA	2005 BCD Single Family	5.63	01/30/07	01/20/37	3,562.45	3,956.28			(17.95)		3,544.50	3,967.25	28.92	
GNMA	2005 BCD Single Family	5.38	02/13/07	01/20/37	15,026.63	16,568.58			(81.21)		14,945.42	16,653.12	165.75	
GNMA	2005 BCD Single Family	5.13	02/13/07	01/20/37	10,604.19	11,708.99			(2,920.83)		7,683.36	8,592.18	(195.98)	
GNMA	2005 BCD Single Family	5.63	02/13/07	02/20/37	2,190.07	2,432.15			(10.55)		2,179.52	2,439.71	18.11	
FNMA	2005 BCD Single Family	5.38	08/09/06	08/01/36	5,661.95	6,169.57			(44.25)		5,617.70	6,166.38	41.06	
FNMA	2005 BCD Single Family	5.13	08/10/06	07/01/36	4,067.92	4,436.40			(26.88)		4,041.04	4,437.59	28.07	
FNMA	2005 BCD Single Family	5.38	08/23/06	08/01/36	3,952.19	4,306.56			(23.63)		3,928.56	4,312.81	29.88	
FNMA	2005 BCD Single Family	5.63	08/23/06	08/01/36	6,113.83	6,701.77			(2,207.51)		3,906.32	4,322.91	(171.35)	
FNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	4,139.74	4,711.06			(34.59)		4,285.15	4,705.68	29.21	
FNMA	2005 BCD Single Family	5.38	09/06/06	09/01/36	9,592.55	10,497.33			(2,556.17)		7,036.38	7,722.83	(218.33)	
FNMA	2005 BCD Single Family	5.63	09/06/06	08/01/36	3,437.19	3,767.73			(17.49)		3,419.70	3,784.37	34.13	
FNMA	2005 BCD Single Family	5.13	09/12/06	09/01/36	11,628.19	12,715.63			(2,319.87)		9,308.32	10,213.23	(182.53)	
FNMA	2005 BCD Single Family	5.38	09/12/06	09/01/36	6,691.42	7,324.43			(60.31)		6,631.11	7,344.19	80.07	
FNMA	2005 BCD Single Family	5.63	09/20/06	09/01/36	3,946.01	4,325.60			(21.26)		3,924.75	4,343.41	39.07	
FNMA	2005 BCD Single Family	5.38	09/20/06	09/01/36	6,835.45	7,448.42			(35.90)		6,799.55	7,460.65	48.13	
FNMA	2005 BCD Single Family	5.13	09/20/06	09/01/36	2,220.08	2,419.20			(12.82)		2,207.26	2,421.90	15.52	
FNMA	2005 BCD Single Family	5.38	09/26/06	09/01/36	6,740.40	7,344.80			(36.25)		6,704.15	7,359.63	51.08	
FNMA	2005 BCD Single Family	5.38	10/05/06	09/01/36	8,846.90	9,640.24			(46.96)		8,799.94	9,727.79	134.51	
FNMA	2005 BCD Single Family	5.63	10/17/06	09/01/36	3,378.62	3,703.58			(16.99)		3,361.63	3,720.16	33.57	
FNMA	2005 BCD Single Family	5.13	10/17/06	10/01/36	12,133.21	13,221.35			(111.03)		12,022.18	13,257.79	147.47	
FNMA	2005 BCD Single Family	5.38	10/17/06	10/01/36	7,931.42	8,685.06			(88.28)		7,843.14	8,692.67	95.89	
FNMA	2005 BCD Single Family	5.38	10/24/06	11/01/36	10,429.81	11,407.15			(68.32)		10,361.49	11,464.36	125.53	
FNMA	2005 BCD Single Family	5.38	11/02/06	11/01/36	6,934.41	7,556.39			(36.77)		6,897.64	7,572.43	52.81	
FNMA	2005 BCD Single Family	5.63	11/02/06	10/01/36	1,624.06	1,780.31			(11.05)		1,613.01	1,785.09	15.83	
FNMA	2005 BCD Single Family	5.13	11/02/06	10/01/36	4,872.20	5,310.85			(72.91)		4,799.29	5,270.62	32.68	
FNMA	2005 BCD Single Family	5.38	11/14/06	11/01/36	14,178.02	15,510.38			(97.00)		14,081.02	15,581.86	168.48	
FNMA	2005 BCD Single Family	5.63	11/14/06	11/01/36	3,620.93	3,969.25			(22.12)		3,598.81	3,982.69	35.56	
FNMA	2005 BCD Single Family	5.13	11/14/06	11/01/36	7,085.18	7,720.70			(39.95)		7,045.23	7,730.38	49.63	
FNMA	2005 BCD Single Family	5.38	11/21/06	10/01/36	8,340.67	9,121.96			(45.03)		8,295.64	9,172.35	95.42	
FNMA	2005 BCD Single Family	5.63	11/21/06	11/01/36	2,455.26	2,691.51			(12.58)		2,442.68	2,703.31	24.38	
FNMA	2005 BCD Single Family	5.13	11/21/06	11/01/36	2,186.98	2,384.12			(19.87)		2,167.11	2,380.23	15.98	
FNMA	2005 BCD Single Family	5.38	11/28/06	11/01/36	2,810.03	3,062.09			(23.06)		2,786.97	3,058.00	18.97	
FNMA	2005 BCD Single Family	5.13	11/28/06	11/01/36	2,124.29	2,316.38			(11.59)		2,112.70	2,321.07	16.28	
FNMA	2005 BCD Single Family	5.63	11/28/06	11/01/36	1,233.03	1,351.72			(6.59)		1,226.44	1,357.35	12.22	
FNMA	2005 BCD Single Family	5.38	12/12/06	11/01/36	6,446.23	7,056.32			(34.55)		6,411.68	7,097.07	75.30	
FNMA	2005 BCD Single Family	5.63	12/12/06	11/01/36	4,023.40	4,410.46			(1,418.48)		2,604.92	2,882.79	(109.19)	
FNMA	2005 BCD Single Family	5.13	12/12/06	11/01/36	3,679.73	4,011.01			(30.54)		3,649.19	4,007.60	27.13	
FNMA	2005 BCD Single Family	5.38	12/27/06	11/01/36	3,758.38	4,095.64			(21.55)		3,736.83	4,103.05	28.96	
FNMA	2005 BCD Single Family	5.63	12/27/06	12/01/36	4,885.75	5,355.92			(37.26)		4,848.49	5,365.87	47.21	
FNMA	2005 BCD Single Family	5.13	12/27/06	10/01/36	1,035.95	1,128.93			(6.39)		1,029.56	1,129.76	7.22	
FNMA	2005 BCD Single Family	5.38	01/09/07	12/01/36	13,273.75	14,510.81			(272.92)		13,000.83	14,392.76	154.87	
FNMA	2005 BCD Single Family	5.63	01/09/07	12/01/36	4,810.05	5,286.22			(33.99)		4,776.06	5,285.66	33.43	
FNMA	2005 BCD Single Family	5.13	01/09/07	12/01/36	4,691.41	5,112.37			(25.22)		4,666.19	5,120.13	32.98	
FNMA	2005 BCD Single Family	5.38	01/30/07	12/01/36	20,397.76	22,314.91			(2,391.36)		18,006.40	19,828.85	(94.70)	
FNMA	2005 BCD Single Family	5.63	01/30/07	12/01/36	11,258.98	12,366.70			(73.12)		11,185.86	12,426.24	132.66	
FNMA	2005 BCD Single Family	5.13	01/30/07	01/01/37	1,148.03	1,251.90			(6.20)		1,141.83	1,254.51	8.81	
FNMA	2005 BCD Single Family	5.38	02/13/07	01/01/37	9,685.41	10,592.52			(2,544.60)		7,140.81	7,835.60	(212.32)	
FNMA	2005 BCD Single Family	5.63	02/13/07	01/01/37	2,379.42	2,608.39			(34.38)		2,345.04	2,595.26	21.25	
FNMA	2005 BCD Single Family	5.13	02/13/07	01/01/37	6,808.49	7,419.59			(39.28)		6,769.21	7,427.93	47.62	
FNMA	2005 BCD Single Family	5.38	02/20/07	01/01/37	3,056.63	3,338.72			(17.05)		3,039.58	3,343.03	21.36	
FNMA	2005 BCD Single Family	5.63	02/20/07	01/01/37	5,655.10	6,219.08			(1,568.95)		4,086.15	4,523.42	(126.71)	
FNMA	2005 BCD Single Family	6.15	05/01/96	04/01/26	114,562.09	128,676.20			(1,903.26)		112,658.83	125,772.17	(1,000.77)	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
FNMA	2005 BCD Single Family	6.15	06/01/96	05/01/26	118,250.39	132,724.89			(2,460.65)		115,789.74	129,193.28	(1,070.96)	
FNMA	2005 BCD Single Family	6.15	07/01/96	06/01/26	63,814.18	71,982.68			(1,012.41)		62,801.77	71,520.51	550.24	
FNMA	2005 BCD Single Family	6.15	08/01/96	07/01/26	100,742.27	114,118.02			(3,552.28)		97,189.99	111,226.07	660.33	
FNMA	2005 BCD Single Family	6.15	08/01/96	08/01/26	82,196.87	90,636.21			(1,999.05)		80,197.82	89,371.81	734.65	
FNMA	2005 BCD Single Family	6.15	09/01/96	08/01/26	23,550.68	25,925.74			(1,201.20)		22,349.48	24,861.69	137.15	
FNMA	2005 BCD Single Family	6.15	10/01/96	10/01/26	103,306.75	115,268.07			(19,499.38)		83,807.37	93,284.36	(2,484.33)	
FNMA	2005 BCD Single Family	6.15	12/01/96	11/01/26	71,442.86	78,749.89			(969.03)		70,473.83	78,509.55	728.69	
FNMA	2005 BCD Single Family	6.15	03/01/97	01/01/27	39,253.78	43,231.37			(617.83)		38,635.95	43,003.75	390.21	
FNMA	2005 BCD Single Family	6.15	09/01/97	07/01/27	81,226.93	91,833.50			(1,094.41)		80,132.52	91,547.36	808.27	
GNMA	2005 BCD Single Family	6.15	07/01/96	07/20/26	519,419.51	578,340.88			(31,649.66)		487,769.85	547,960.08	1,268.86	
GNMA	2005 BCD Single Family	6.15	03/01/96	03/20/26	84,081.32	93,617.56			(1,150.70)		82,930.62	93,164.00	697.14	
GNMA	2005 BCD Single Family	6.15	08/01/96	07/20/26	324,670.77	361,475.04			(6,505.25)		318,165.52	357,398.96	2,429.17	
GNMA	2005 BCD Single Family	6.15	04/01/96	04/20/26	116,657.48	129,909.82			(2,462.73)		114,194.75	127,916.36	469.27	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	381,055.95	424,274.95			(6,847.66)		374,208.29	420,367.33	2,940.04	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	131,615.19	146,551.68			(2,636.09)		128,979.10	144,460.85	545.26	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	541,909.50	603,366.98			(58,736.18)		483,173.32	542,632.57	(1,998.23)	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	182,238.63	202,905.05			(2,648.42)		179,590.21	201,136.42	879.79	
GNMA	2005 BCD Single Family	6.15	07/01/96	06/20/26	644,583.55	717,513.76			(19,874.80)		624,708.75	701,633.99	3,995.03	
GNMA	2005 BCD Single Family	6.15	08/01/96	08/20/26	357,560.30	396,986.07			(8,537.87)		349,022.43	390,991.66	2,543.46	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	156,832.25	174,052.42			(2,749.49)		154,082.76	172,025.32	722.39	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	66,688.61	74,029.03			(2,338.13)		64,350.48	72,075.67	384.77	
GNMA	2005 BCD Single Family	6.15	10/01/96	10/20/26	539,898.79	599,285.30			(11,648.87)		528,249.92	591,666.96	4,027.53	
GNMA	2005 BCD Single Family	6.15	12/01/96	12/20/26	69,895.93	77,542.99			(2,641.66)		67,254.27	75,286.37	385.04	
GNMA	2005 BCD Single Family	6.15	01/01/97	12/20/26	366,693.71	406,954.32			(6,128.79)		360,564.92	403,755.13	2,929.60	
GNMA	2005 BCD Single Family	6.15	01/01/97	01/20/27	144,024.85	159,985.15			(5,955.45)		138,069.40	154,281.86	252.16	
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	154,596.63	171,753.17			(2,272.07)		152,324.56	170,233.89	752.79	
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	50,806.37	56,526.13			(605.61)		50,200.76	56,354.81	434.29	
GNMA	2005 BCD Single Family	6.15	03/01/97	03/20/27	191,557.25	212,569.22			(2,649.34)		188,907.91	210,878.73	958.85	
GNMA	2005 BCD Single Family	6.15	04/01/97	04/20/27	121,813.53	135,093.65			(1,660.64)		120,152.89	134,050.98	617.97	
GNMA	2005 BCD Single Family	6.15	06/01/97	06/20/27	65,323.91	72,628.89			(826.74)		64,497.17	72,355.70	553.55	
GNMA	2005 BCD Single Family	6.15	08/01/97	07/20/27	166,569.12	185,260.32			(3,611.97)		162,957.15	182,619.79	971.44	
GNMA	2005 BCD Single Family	6.15	09/01/97	08/20/27	138,077.12	152,701.83			(2,516.65)		135,560.47	151,275.01	1,089.83	
GNMA	2005 BCD Single Family	6.15	02/01/98	02/20/28	72,135.19	80,248.21			(775.86)		71,359.33	80,100.12	627.77	
GNMA	2005 BCD Single Family	6.15	03/01/98	01/20/28	44,474.23	49,330.80			(803.37)		43,670.86	48,875.54	348.11	
GNMA	2005 BCD Single Family	6.15	04/01/98	04/20/28	34,041.02	37,752.15			(495.43)		33,545.59	37,538.50	281.78	
GNMA	2005 BCD Single Family				44,459.90	49,447.84			(44,459.90)				(4,987.94)	
GNMA	2005 BCD Single Family	6.15	09/01/98	07/20/28	94,913.98	105,571.87			(1,077.10)		93,836.88	105,313.12	818.35	
GNMA	2005 BCD Single Family	6.15	11/01/98	10/20/28	158,487.82	176,295.49			(2,220.83)		156,266.99	175,392.49	1,317.83	
2005 BCD Single Family Total					8,072,843.85	8,940,471.19	144,663.10	0.00	(328,891.71)	0.00	7,888,615.24	8,787,157.35	30,914.77	0.00
Repo Agmt	2006 ABCDE Single Family	0.03	02/28/14	03/03/14	38,155.39	38,155.39	1.58				38,156.97	38,156.97		
GIC's	2006 ABCDE Single Family	4.73	06/28/06	08/31/17	4,936,661.06	4,936,661.06		(2,952,399.56)			1,984,261.50	1,984,261.50		
Repo Agmt	2006 ABCDE Single Family	0.03	02/28/14	03/03/14	2,171,781.64	2,171,781.64	2,694,414.94				4,866,196.58	4,866,196.58		
FNMA	2006 ABCDE Single Family	6.25	04/15/97	03/01/27	120,164.51	132,397.23			(1,951.43)		118,213.08	131,636.14	1,190.34	
FNMA	2006 ABCDE Single Family	6.25	05/29/97	05/01/27	97,123.88	106,983.89			(3,147.80)		93,976.08	104,616.99	780.90	
FNMA	2006 ABCDE Single Family	6.25	06/26/97	05/01/27	149,262.54	167,666.58			(2,615.31)		146,647.23	163,233.00	(1,818.27)	
FNMA	2006 ABCDE Single Family	6.25	08/18/97	06/01/27	62,913.56	71,475.47			(1,231.15)		61,682.41	70,805.25	560.93	
FNMA	2006 ABCDE Single Family	6.25	09/29/97	08/01/27	32,687.07	37,133.13			(1,032.54)		31,654.53	36,329.56	228.97	
FNMA	2006 ABCDE Single Family	6.25	01/29/98	11/01/27	76,214.84	85,423.15			(4,110.67)		72,104.17	81,659.44	346.96	
GNMA	2006 ABCDE Single Family	6.25	03/18/97	02/20/27	1,067,906.22	1,184,446.81			(20,321.60)		1,047,584.62	1,172,383.33	8,258.12	
GNMA	2006 ABCDE Single Family	6.25	04/15/97	04/20/27	414,489.49	459,718.49			(5,864.78)		408,624.71	457,308.20	3,454.49	
GNMA	2006 ABCDE Single Family	6.45	04/29/97	04/20/27	176,187.57	195,887.08			(2,248.51)		173,939.06	195,130.03	1,491.46	
GNMA	2006 ABCDE Single Family	6.25	04/29/97	04/20/27	273,937.77	303,205.17			(5,178.82)		268,758.95	300,781.46	2,755.11	
GNMA	2006 ABCDE Single Family	6.25	05/15/97	05/20/27	247,642.14	274,689.55			(3,377.13)		244,265.01	272,565.46	1,253.04	
GNMA	2006 ABCDE Single Family	6.45	05/29/97	05/20/27	49,427.56	54,839.41			(674.07)		48,753.49	54,580.05	414.71	
GNMA	2006 ABCDE Single Family	6.25	06/17/97	06/20/27	601,239.54	666,894.89			(49,507.42)		551,732.12	617,344.08	(43.39)	
GNMA	2006 ABCDE Single Family	6.25	06/26/97	06/20/27	175,949.05	195,597.34			(30,581.82)		145,367.23	163,062.85	(1,952.67)	
GNMA	2006 ABCDE Single Family	6.45	07/15/97	05/20/27	176,195.08	195,481.38			(4,492.05)		171,703.03	191,637.73	648.40	
GNMA	2006 ABCDE Single Family	6.25	07/15/97	06/20/27	215,075.97	238,536.41			(3,420.96)		211,655.01	236,149.78	1,034.33	
GNMA	2006 ABCDE Single Family	6.25	07/30/97	07/20/27	227,735.10	251,836.26			(2,964.58)		224,770.52	250,810.14	1,938.46	
GNMA	2006 ABCDE Single Family	6.25	08/18/97	07/20/27	575,472.05	638,233.00			(14,421.77)		561,050.28	627,860.12	4,048.89	
GNMA	2006 ABCDE Single Family	6.25	08/28/97	08/20/27	555,953.10	616,640.85			(60,476.62)		495,476.48	554,353.88	(1,810.35)	
GNMA	2006 ABCDE Single Family	6.45	08/28/97	08/20/27	173,976.47	193,446.18			(2,012.24)		171,964.23	192,935.27	1,501.33	
GNMA	2006 ABCDE Single Family	6.25	09/29/97	09/20/27	208,800.40	231,574.23			(5,996.64)		202,803.76	226,274.20	696.61	
GNMA	2006 ABCDE Single Family	6.25	10/15/97	09/20/27	160,014.21	177,836.60			(30,852.23)		129,161.98	144,840.96	(2,143.41)	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	6.45	10/15/97	08/20/27	51,300.97	56,918.90			(680.13)		50,620.84	56,671.01	432.24	
GNMA	2006 ABCDE Single Family	6.25	10/30/97	10/20/27	209,939.82	232,840.01			(3,829.22)		206,110.60	229,961.67	950.88	
GNMA	2006 ABCDE Single Family	6.25	11/17/97	10/20/27	198,654.89	220,850.56			(2,970.88)		195,684.01	218,367.65	487.97	
GNMA	2006 ABCDE Single Family	6.45	11/25/97	10/20/27	116,710.53	129,785.60			(1,336.77)		115,373.76	129,456.27	1,007.44	
GNMA	2006 ABCDE Single Family	6.25	11/25/97	11/20/27	203,406.05	226,108.14			(2,538.75)		200,867.30	224,129.68	560.29	
GNMA	2006 ABCDE Single Family	6.25	12/17/97	11/20/27	356,000.36	394,843.57			(5,875.75)		350,124.61	391,831.47	2,863.65	
GNMA	2006 ABCDE Single Family	6.25	01/29/98	01/20/28	615,590.24	682,868.05			(10,951.98)		604,638.26	676,783.66	4,867.59	
GNMA	2006 ABCDE Single Family	6.45	02/12/98	12/20/27	61,456.46	68,161.38			(1,175.86)		60,280.60	67,461.24	475.72	
GNMA	2006 ABCDE Single Family	6.45	04/16/98	02/20/28	175,230.17	194,398.89			(2,613.54)		172,616.63	192,649.08	863.73	
GNMA	2006 ABCDE Single Family	6.25	04/29/98	04/20/28	280,252.95	310,828.60			(6,225.01)		274,027.94	306,667.46	2,063.87	
GNMA	2006 ABCDE Single Family	6.25	07/06/98	05/20/28	71,276.21	79,298.80			(748.19)		70,528.02	79,173.78	623.17	
GNMA	2006 ABCDE Single Family	6.45	08/13/98	06/20/28	93,449.57	103,915.93			(1,224.85)		92,224.72	103,477.07	785.99	
GNMA	2006 ABCDE Single Family	6.25	08/27/98	07/20/28	132,915.88	147,786.51			(2,665.56)		130,250.32	145,367.17	246.22	
GNMA	2006 ABCDE Single Family	6.25	09/24/98	08/20/28	106,165.25	118,116.22			(1,106.64)		105,058.61	117,937.69	928.11	
GNMA	2006 ABCDE Single Family	6.25	10/01/98	08/20/28	55,917.03	62,029.32			(1,437.86)		54,479.17	60,979.09	387.63	
GNMA	2006 ABCDE Single Family	6.25	10/29/98	09/20/28	27,393.88	29,835.22			(2,649.28)		24,744.60	27,189.85	3.91	
GNMA	2006 ABCDE Single Family	6.45	12/15/98	09/20/28	76,379.58	84,737.06			(1,835.01)		74,544.57	83,447.45	545.40	
GNMA	2006 ABCDE Single Family	6.25	12/29/98	10/20/28	392,435.10	436,556.58			(4,330.99)		388,104.11	435,635.22	3,409.63	
GNMA	2006 ABCDE Single Family	6.45	01/28/99	11/20/28	31,403.65	34,943.46			(341.94)		31,061.71	34,874.22	272.70	
GNMA	2006 ABCDE Single Family	5.45	03/18/99	02/20/29	228,012.10	250,945.52			(2,954.85)		225,057.25	247,315.36	(675.31)	
GNMA	2006 ABCDE Single Family	5.45	06/24/99	05/20/29	294,971.69	324,625.19			(3,859.70)		291,111.99	323,734.00	2,968.51	
GNMA	2006 ABCDE Single Family	5.45	07/29/99	06/20/29	130,988.25	144,359.54			(2,912.25)		128,076.00	142,625.44	1,178.15	
GNMA	2006 ABCDE Single Family	5.45	10/14/99	08/20/29	96,717.83	106,582.13			(1,340.02)		95,377.81	106,202.29	960.18	
GNMA	2006 ABCDE Single Family	5.45	08/26/99	07/20/29	192,000.27	210,103.92			(3,034.10)		188,966.17	207,624.63	554.81	
GNMA	2006 ABCDE Single Family	6.25	10/20/99	07/20/29	88,773.72	99,374.19			(854.81)		87,918.91	99,299.12	779.74	
GNMA	2006 ABCDE Single Family	6.25	11/23/99	10/20/29	38,758.71	43,350.06			(351.51)		38,407.20	43,342.14	343.59	
GNMA	2006 ABCDE Single Family	5.45	12/01/99	10/20/29	51,268.98	56,336.88			(528.79)		50,740.19	56,340.86	532.77	
GNMA	2006 ABCDE Single Family	5.45	01/27/00	12/20/29	543,468.70	598,114.48			(8,356.34)		535,112.36	595,087.77	5,329.63	
GNMA	2006 ABCDE Single Family	6.25	01/27/00	12/20/29	151,336.13	168,362.99			(17,641.20)		133,694.93	151,029.85	308.06	
FNMA	2006 ABCDE Single Family	5.45	01/28/00	07/01/29	139,129.77	153,211.06			(54,480.45)		84,649.32	93,609.41	(5,121.20)	
FNMA	2006 ABCDE Single Family	6.25	01/28/00	09/01/29	81,054.96	92,172.45			(969.66)		80,085.30	92,010.80	808.01	
GNMA	2006 ABCDE Single Family	5.13	08/10/06	07/20/36	135,415.59	149,011.19			(732.26)		134,683.33	149,782.17	1,503.24	
GNMA	2006 ABCDE Single Family	5.38	08/16/06	08/20/36	169,457.42	186,382.05			(881.32)		168,576.10	187,382.89	1,882.16	
GNMA	2006 ABCDE Single Family	5.38	08/23/06	08/20/36	343,528.03	379,611.21			(3,417.99)		340,110.04	379,798.36	3,605.14	
GNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	566,697.43	624,911.34			(3,166.00)		563,531.43	628,056.55	6,311.21	
GNMA	2006 ABCDE Single Family	5.38	09/06/06	08/20/36	1,281,580.87	1,412,745.21			(96,435.54)		1,185,145.33	1,319,428.91	3,119.24	
GNMA	2006 ABCDE Single Family	5.63	09/06/06	09/20/36	445,759.41	494,582.22			(92,649.47)		353,109.94	394,405.13	(7,527.62)	
GNMA	2006 ABCDE Single Family	5.13	09/06/06	08/20/36	921,709.87	1,011,889.94			(5,497.42)		916,212.45	1,021,191.94	14,799.42	
GNMA	2006 ABCDE Single Family	5.38	09/12/06	09/20/36	604,123.82	665,962.04			(3,400.79)		600,723.03	669,221.24	6,659.99	
GNMA	2006 ABCDE Single Family	5.13	09/12/06	09/20/36	715,349.19	786,941.51			(4,116.82)		711,232.37	792,733.30	9,908.61	
GNMA	2006 ABCDE Single Family	5.63	09/12/06	09/20/36	111,453.11	124,046.52			(576.14)		110,876.97	124,165.18	694.80	
GNMA	2006 ABCDE Single Family	5.38	09/20/06	09/20/36	1,017,057.86	1,121,181.20			(98,948.96)		918,108.90	1,022,360.18	127.94	
GNMA	2006 ABCDE Single Family	5.13	09/20/06	09/20/36	1,820,501.91	2,003,206.23			(11,333.15)		1,809,168.76	2,016,515.98	24,642.90	
GNMA	2006 ABCDE Single Family	5.63	09/20/06	09/20/36	234,964.92	261,437.72			(75,165.36)		159,799.56	178,907.15	(7,365.21)	
GNMA	2006 ABCDE Single Family	5.13	09/26/06	09/20/36	954,870.57	1,052,709.76			(5,332.96)		949,537.61	1,057,927.02	10,550.22	
GNMA	2006 ABCDE Single Family	5.38	09/26/06	09/20/36	1,005,342.19	1,110,665.19			(7,626.38)		997,715.81	1,113,929.50	10,890.69	
GNMA	2006 ABCDE Single Family	5.38	10/05/06	10/20/36	1,343,843.38	1,481,289.14			(8,311.30)		1,335,532.08	1,487,775.99	14,798.15	
GNMA	2006 ABCDE Single Family	5.63	10/17/06	10/20/36	485,004.79	540,838.92			(4,378.90)		480,625.89	539,279.55	2,819.53	
GNMA	2006 ABCDE Single Family	5.13	10/05/06	10/20/36	1,380,131.53	1,522,110.30			(8,408.84)		1,371,722.69	1,528,936.25	15,234.79	
GNMA	2006 ABCDE Single Family	5.38	10/17/06	10/20/36	1,093,139.00	1,204,226.33			(6,807.53)		1,086,331.47	1,210,201.94	12,783.14	
GNMA	2006 ABCDE Single Family	5.13	10/17/06	10/20/36	1,377,997.35	1,516,267.11			(233,525.44)		1,144,471.91	1,269,926.81	(12,814.86)	
GNMA	2006 ABCDE Single Family	5.63	10/24/06	10/20/36	442,344.93	491,061.93			(98,405.44)		343,939.49	384,196.94	(8,459.55)	
GNMA	2006 ABCDE Single Family	5.38	10/24/06	10/20/36	1,333,583.05	1,469,732.59			(179,983.70)		1,153,599.35	1,281,096.89	(8,652.00)	
GNMA	2006 ABCDE Single Family	5.13	10/24/06	10/20/36	835,119.50	916,815.54			(4,912.80)		830,206.70	925,329.03	13,426.29	
GNMA	2006 ABCDE Single Family	5.38	11/02/06	11/20/36	739,061.86	812,961.49			(3,862.60)		735,199.26	817,282.82	8,183.93	
GNMA	2006 ABCDE Single Family	5.13	11/02/06	10/20/36	832,258.15	913,672.40			(153,723.47)		678,534.68	752,909.83	(7,039.10)	
GNMA	2006 ABCDE Single Family	5.63	11/14/06	11/20/36	589,589.15	655,520.11			(3,097.36)		586,491.79	656,351.29	3,928.54	
GNMA	2006 ABCDE Single Family	5.38	11/14/06	10/20/36	662,997.82	728,617.63			(125,599.87)		537,397.95	596,059.53	(6,958.23)	
GNMA	2006 ABCDE Single Family	5.13	11/14/06	11/20/36	1,455,833.21	1,605,780.33			(8,338.52)		1,447,494.69	1,613,545.19	16,103.38	
GNMA	2006 ABCDE Single Family	5.38	11/21/06	11/20/36	1,248,411.78	1,372,935.21			(101,775.67)		1,146,636.11	1,276,976.88	5,817.34	
GNMA	2006 ABCDE Single Family	5.63	11/21/06	11/20/36	142,594.47	160,765.16			(1,019.44)		141,575.03	160,595.98	850.26	
GNMA	2006 ABCDE Single Family	5.13	11/21/06	11/20/36	427,108.30	470,546.41			(9,322.47)		417,785.83	465,306.05	4,082.11	
GNMA	2006 ABCDE Single Family	5.38	11/28/06	11/20/36	1,055,885.14	1,163,980.49			(149,356.50)		906,528.64	1,007,003.11	(7,620.88)	
GNMA	2006 ABCDE Single Family	5.63	11/28/06	11/20/36	88,863.15	98,661.48			(448.86)		88,414.29	98,942.28	729.66	
GNMA	2006 ABCDE Single Family	5.38	12/12/06	12/20/36	827,085.28	913,869.37			(89,250.23)		737,835.05	824,146.29	(472.85)	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.63	12/12/06	12/20/36	656,901.48	730,355.20			(3,408.80)		653,492.68	731,322.05	4,375.65	
GNMA	2006 ABCDE Single Family	5.13	12/12/06	11/20/36	1,016,695.69	1,123,818.49			(6,444.66)		1,010,251.03	1,128,583.16	11,209.33	
GNMA	2006 ABCDE Single Family	5.38	12/27/06	12/20/36	1,547,422.66	1,705,689.10			(8,510.58)		1,538,912.08	1,714,264.80	17,086.28	
GNMA	2006 ABCDE Single Family	5.63	12/27/06	12/20/36	374,454.22	416,288.62			(2,125.13)		372,329.09	416,647.59	2,484.10	
GNMA	2006 ABCDE Single Family	5.13	12/27/06	12/20/36	652,590.51	717,762.16			(3,459.10)		649,131.41	721,944.70	7,641.64	
GNMA	2006 ABCDE Single Family	5.38	01/10/07	12/20/36	517,888.76	569,102.54			(135,450.64)		382,438.12	424,264.64	(9,387.26)	
GNMA	2006 ABCDE Single Family	5.63	01/09/07	12/20/36	343,290.29	381,983.18			(2,163.13)		341,127.16	381,928.21	2,108.16	
GNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	526,983.05	577,042.43			(2,822.91)		524,160.14	580,094.36	5,874.84	
GNMA	2006 ABCDE Single Family	5.38	01/16/07	12/20/36	584,107.68	643,965.17			(4,184.57)		579,923.11	646,112.84	6,332.24	
GNMA	2006 ABCDE Single Family	5.63	01/16/07	01/20/37	202,223.15	224,560.02			(1,147.28)		201,075.87	225,043.67	1,630.93	
GNMA	2006 ABCDE Single Family	5.13	01/30/07	01/20/37	957,632.97	1,053,971.92			(5,114.72)		952,518.25	1,059,496.06	10,638.86	
GNMA	2006 ABCDE Single Family	5.38	01/30/07	01/20/37	661,424.96	725,789.55			(5,026.40)		656,398.56	732,959.98	12,196.83	
GNMA	2006 ABCDE Single Family	5.63	01/30/07	01/20/37	162,907.36	180,916.70			(821.05)		162,086.31	181,418.65	1,323.00	
GNMA	2006 ABCDE Single Family	5.38	02/13/07	01/20/37	687,153.95	757,664.38			(3,713.41)		683,440.54	761,530.44	7,579.47	
GNMA	2006 ABCDE Single Family	5.13	02/13/07	01/20/37	511,769.58	565,088.93			(140,962.46)		370,807.12	414,668.17	(9,458.30)	
GNMA	2006 ABCDE Single Family	5.63	02/13/07	02/20/37	100,147.79	111,220.23			(482.42)		99,665.37	111,565.85	828.04	
GNMA	2006 ABCDE Single Family	5.38	02/20/07	02/20/37	177,381.55	195,140.00			(933.80)		176,447.75	196,173.35	1,967.15	
GNMA	2006 ABCDE Single Family	5.13	02/20/07	02/20/37	343,855.21	377,509.83			(109,255.37)		234,599.84	261,512.78	(6,741.68)	
GNMA	2006 ABCDE Single Family	5.63	02/20/07	02/20/37	243,276.35	270,727.08			(1,326.19)		241,950.16	270,321.45	920.56	
GNMA	2006 ABCDE Single Family	5.38	03/06/07	02/20/37	399,570.42	439,602.20			(2,085.65)		397,484.77	441,933.57	4,417.02	
GNMA	2006 ABCDE Single Family	5.63	03/06/07	02/20/37	154,919.88	172,021.15			(752.15)		154,167.73	172,561.64	1,292.64	
GNMA	2006 ABCDE Single Family	5.63	03/20/07	02/20/37	69,891.32	77,629.94			(337.50)		69,553.82	77,861.07	568.63	
GNMA	2006 ABCDE Single Family	5.13	03/20/07	03/20/37	493,792.07	544,718.46			(122,750.26)		371,041.81	411,789.13	(10,179.07)	
GNMA	2006 ABCDE Single Family	5.38	03/20/07	03/20/37	350,412.60	385,388.53			(1,787.01)		348,625.59	387,586.50	3,984.98	
GNMA	2006 ABCDE Single Family	5.13	03/06/07	02/20/37	283,322.46	312,548.13			(1,816.43)		281,506.03	313,834.65	3,102.95	
GNMA	2006 ABCDE Single Family	5.13	04/24/07	04/20/37	641,197.33	705,669.56			(3,464.26)		637,733.07	709,401.62	7,196.32	
GNMA	2006 ABCDE Single Family	5.63	04/24/07	04/20/37	467,964.21	520,254.58			(2,493.05)		465,471.16	520,997.91	3,236.38	
GNMA	2006 ABCDE Single Family	5.38	04/24/07	04/20/37	389,820.51	429,787.83			(112,851.03)		276,969.48	307,930.49	(9,006.31)	
GNMA	2006 ABCDE Single Family	5.13	03/27/07	03/20/37	244,835.10	269,395.68			(1,264.65)		243,570.45	270,924.96	2,793.93	
GNMA	2006 ABCDE Single Family	5.63	03/27/07	02/20/37	145,346.31	161,402.38			(706.67)		144,639.64	161,880.58	1,184.87	
GNMA	2006 ABCDE Single Family	5.38	04/24/07	03/20/37	153,771.21	169,228.58			(935.34)		152,835.87	169,981.11	1,687.87	
GNMA	2006 ABCDE Single Family	5.38	04/10/07	03/20/37	445,895.50	489,361.98			(2,283.47)		443,612.03	493,231.93	6,153.42	
GNMA	2006 ABCDE Single Family	5.13	04/10/07	03/20/37	497,254.41	545,862.94			(2,596.08)		494,658.33	549,593.78	6,326.92	
GNMA	2006 ABCDE Single Family	5.63	04/10/07	03/20/37	83,522.45	92,759.11			(398.82)		83,123.63	93,045.36	685.07	
GNMA	2006 ABCDE Single Family	5.13	05/08/07	04/20/37	114,777.63	127,053.00			(901.06)		113,876.57	127,389.07	1,237.13	
GNMA	2006 ABCDE Single Family	5.63	05/08/07	04/20/37	127,664.53	141,747.16			(665.88)		126,998.65	142,132.30	1,051.02	
GNMA	2006 ABCDE Single Family	5.38	05/08/07	05/20/37	263,927.10	290,254.50			(1,351.64)		262,575.46	291,941.00	3,038.14	
GNMA	2006 ABCDE Single Family	5.38	05/22/07	05/20/37	599,628.73	658,882.32			(3,213.33)		596,415.40	663,021.43	7,352.44	
GNMA	2006 ABCDE Single Family	5.13	05/22/07	05/20/37	560,986.65	617,389.77			(2,881.01)		558,105.64	620,833.18	6,324.42	
GNMA	2006 ABCDE Single Family	5.38	06/05/07	05/20/37	434,442.34	477,811.98			(2,172.14)		432,270.20	480,642.33	5,002.49	
GNMA	2006 ABCDE Single Family	5.63	06/05/07	05/20/37	132,580.43	147,237.81			(676.79)		131,903.64	147,639.49	1,078.47	
GNMA	2006 ABCDE Single Family	5.13	06/05/07	05/20/37	868,418.91	953,665.79			(4,729.78)		863,689.13	960,817.47	11,881.46	
GNMA	2006 ABCDE Single Family	5.13	06/19/07	06/20/37	308,893.83	340,562.70			(2,561.80)		306,332.03	341,337.73	3,336.83	
GNMA	2006 ABCDE Single Family	5.63	06/19/07	06/20/37	77,344.15	85,890.33			(363.45)		76,980.70	86,162.06	635.18	
GNMA	2006 ABCDE Single Family	5.38	08/07/07	07/20/37	137,613.24	151,462.90			(667.55)		136,945.69	152,326.53	1,531.18	
GNMA	2006 ABCDE Single Family	5.63	08/07/07	08/20/37	515,297.27	573,186.63			(76,549.10)		438,748.17	491,124.86	(5,512.67)	
GNMA	2006 ABCDE Single Family	5.13	08/07/07	07/20/37	674,866.69	742,234.77			(3,681.26)		671,185.43	746,256.94	7,703.43	
GNMA	2006 ABCDE Single Family	5.38	07/03/07	05/20/37	168,481.17	185,370.98			(973.35)		167,507.82	186,278.49	1,880.86	
GNMA	2006 ABCDE Single Family	5.13	07/03/07	06/20/37	250,310.69	271,452.52			(1,264.78)		249,045.91	273,045.70	2,857.96	
GNMA	2006 ABCDE Single Family	5.38	07/17/07	06/20/37	207,290.26	228,037.33			(1,219.65)		206,070.61	229,108.78	2,291.10	
GNMA	2006 ABCDE Single Family	5.13	07/17/07	06/20/37	119,256.01	129,356.74			(711.09)		118,544.92	129,975.00	1,329.35	
GNMA	2006 ABCDE Single Family	5.63	11/21/07	10/20/37	60,467.84	67,354.21			(307.87)		60,159.97	67,422.44	376.10	
GNMA	2006 ABCDE Single Family	5.38	09/25/07	09/20/37	712,393.29	784,070.36			(255,515.84)		456,877.45	507,048.69	(21,505.83)	
GNMA	2006 ABCDE Single Family	5.13	09/25/07	09/20/37	535,373.56	587,439.91			(3,092.38)		532,281.18	591,796.67	7,449.14	
GNMA	2006 ABCDE Single Family	5.63	09/25/07	08/20/37	173,780.72	193,097.63			(874.43)		172,906.29	193,632.37	1,409.17	
GNMA	2006 ABCDE Single Family	5.38	10/09/07	09/20/37	553,565.41	608,375.22			(2,639.72)		550,925.69	611,915.92	6,180.42	
GNMA	2006 ABCDE Single Family	5.63	10/09/07	06/20/37	88,424.57	98,230.17			(414.02)		88,010.55	98,548.53	732.38	
GNMA	2006 ABCDE Single Family	5.38	08/23/07	08/20/37	564,656.45	621,514.87			(3,398.69)		561,257.76	624,375.81	6,259.63	
GNMA	2006 ABCDE Single Family	5.13	08/23/07	07/20/37	629,240.23	692,076.15			(3,292.52)		625,947.71	695,936.96	7,153.33	
GNMA	2006 ABCDE Single Family	5.38	09/11/07	09/20/37	156,466.91	172,236.07			(761.66)		155,705.25	173,210.33	1,735.92	
GNMA	2006 ABCDE Single Family	5.63	09/11/07	08/20/37	274,666.14	305,526.23			(51,909.84)		222,756.30	249,432.32	(4,184.07)	
GNMA	2006 ABCDE Single Family	5.13	09/11/07	08/20/37	131,225.54	142,380.40			(660.07)		130,565.47	143,190.87	1,470.54	
GNMA	2006 ABCDE Single Family	5.13	12/11/07	11/20/37	258,259.76	280,204.93			(2,788.29)		255,471.47	280,208.39	2,791.75	
GNMA	2006 ABCDE Single Family	5.38	10/25/07	10/20/37	292,696.05	321,851.82			(1,398.93)		291,297.12	323,539.92	3,087.03	
GNMA	2006 ABCDE Single Family	5.13	10/25/07	10/20/37	647,994.61	712,744.98			(3,770.17)		644,224.44	716,500.88	7,526.07	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.63	10/25/07	09/20/36	98,598.17	109,554.42			(489.81)		98,108.36	109,869.37	804.76	
GNMA	2006 ABCDE Single Family	5.38	10/25/07	10/20/37	217,964.75	239,896.54			(1,139.22)		216,825.53	241,188.68	2,431.36	
GNMA	2006 ABCDE Single Family	5.38	11/08/07	10/20/37	433,348.10	475,960.15			(2,065.08)		431,283.02	478,765.54	4,870.47	
GNMA	2006 ABCDE Single Family	5.13	11/08/07	10/20/37	218,318.48	239,936.06			(1,070.36)		217,248.12	241,199.12	2,333.42	
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	61,675.27	68,543.46			(284.36)		61,390.91	68,633.47	374.37	
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	551,100.95	613,094.93			(2,655.27)		548,445.68	614,183.68	3,744.02	
GNMA	2006 ABCDE Single Family	5.38	12/11/07	11/20/37	491,058.54	539,374.88			(167,307.12)		323,751.42	359,571.25	(12,496.51)	
GNMA	2006 ABCDE Single Family	5.38	12/20/07	11/20/37	69,721.97	76,653.08			(334.13)		69,387.84	77,057.81	738.86	
GNMA	2006 ABCDE Single Family	5.38	01/16/08	12/20/37	38,959.18	43,100.52			(510.07)		38,449.11	43,069.23	478.78	
GNMA	2006 ABCDE Single Family	5.63	01/30/08	12/20/37	170,817.28	189,779.67			(790.72)		170,026.56	190,032.46	1,043.51	
GNMA	2006 ABCDE Single Family	5.63	01/30/08	01/20/38	61,384.10	68,221.75			(274.38)		61,109.72	68,322.25	374.88	
GNMA	2006 ABCDE Single Family	5.63	02/13/08	01/20/38	104,671.83	116,290.49			(492.63)		104,179.20	116,673.04	875.18	
GNMA	2006 ABCDE Single Family	5.38	02/19/08	12/20/37	114,660.35	126,854.90			(1,727.80)		112,932.55	126,360.72	1,233.62	
GNMA	2006 ABCDE Single Family	5.63	02/19/08	01/20/38	70,127.23	77,935.21			(330.04)		69,797.19	78,023.65	418.48	
GNMA	2006 ABCDE Single Family	5.13	02/27/08	02/20/38	61,237.06	67,346.26			(292.55)		60,944.51	67,694.11	640.40	
GNMA	2006 ABCDE Single Family	5.38	02/27/08	02/20/38	108,056.87	119,647.69			(1,267.86)		106,789.01	119,496.79	1,116.96	
GNMA	2006 ABCDE Single Family	5.13	03/20/08	10/20/37	98,702.62	108,492.94			(483.30)		98,219.32	109,061.51	1,051.87	
GNMA	2006 ABCDE Single Family	5.38	03/27/08	03/20/38	189,370.92	208,223.83			(890.73)		188,480.19	209,343.77	2,010.67	
GNMA	2006 ABCDE Single Family	5.38	04/24/08	04/20/38	111,672.00	122,818.21			(529.20)		111,142.80	123,467.56	1,178.55	
GNMA	2006 ABCDE Single Family	5.13	04/24/08	04/20/38	187,649.57	206,312.92			(890.15)		186,759.42	207,416.60	1,993.83	
GNMA	2006 ABCDE Single Family				116,983.14	128,651.31			(116,983.14)				(11,668.17)	
GNMA	2006 ABCDE Single Family	5.63	04/22/08	03/20/38	238,200.42	264,670.06			(1,210.06)		236,990.36	264,897.74	1,437.74	
GNMA	2006 ABCDE Single Family	5.13	05/07/08	04/20/38	260,435.76	286,347.03			(1,335.39)		259,100.37	287,762.25	2,750.61	
GNMA	2006 ABCDE Single Family	5.63	05/07/08	04/20/38	92,893.03	103,207.41			(419.44)		92,473.59	103,359.56	571.59	
GNMA	2006 ABCDE Single Family	5.38	05/14/08	04/20/38	189,801.75	208,702.14			(1,009.67)		188,792.08	209,698.68	2,006.21	
GNMA	2006 ABCDE Single Family	5.13	05/21/08	05/20/38	109,018.07	118,185.63			(532.73)		108,485.34	118,871.47	1,218.57	
GNMA	2006 ABCDE Single Family	5.13	06/11/08	05/20/38	99,858.13	110,171.39			(1,201.86)		98,656.27	110,010.19	1,040.66	
GNMA	2006 ABCDE Single Family	5.63	07/09/08	06/20/38	154,127.03	171,243.07			(683.80)		153,443.23	171,512.21	952.94	
GNMA	2006 ABCDE Single Family	5.38	07/09/08	03/20/38	91,905.16	101,055.01			(420.74)		91,484.42	101,617.93	983.66	
GNMA	2006 ABCDE Single Family	5.63	06/18/08	03/20/38	26,631.28	29,604.52			(121.15)		26,510.13	29,641.72	158.35	
GNMA	2006 ABCDE Single Family	5.63	06/25/08	05/20/38	169,697.53	188,569.93			(756.90)		168,940.63	188,873.56	1,060.53	
GNMA	2006 ABCDE Single Family	5.38	06/25/08	05/20/38	111,892.68	123,032.44			(509.95)		111,382.73	123,720.33	1,197.84	
GNMA	2006 ABCDE Single Family	5.38	07/23/08	06/20/38	190,909.16	209,953.05			(863.52)		190,045.64	211,141.55	2,052.02	
GNMA	2006 ABCDE Single Family	5.13	08/27/08	08/20/38	230,148.69	252,978.66			(1,403.31)		228,745.38	254,037.56	2,462.21	
GNMA	2006 ABCDE Single Family	5.63	08/13/08	07/20/38	69,572.84	77,261.16			(299.88)		69,272.96	77,427.63	466.35	
GNMA	2006 ABCDE Single Family				151,523.40	166,631.95			(151,523.40)				(15,108.55)	
GNMA	2006 ABCDE Single Family	5.13	09/10/08	09/20/38	153,749.97	169,080.60			(707.71)		153,042.26	170,107.91	1,735.02	
GNMA	2006 ABCDE Single Family	5.13	09/24/08	08/20/38	114,767.70	126,200.66			(618.48)		114,149.22	126,799.17	1,216.99	
GNMA	2006 ABCDE Single Family	5.38	09/24/08	09/20/38	100,408.27	110,461.13			(449.99)		99,958.28	111,079.67	1,068.53	
GNMA	2006 ABCDE Single Family	5.13	10/15/08	08/20/38	118,479.13	130,314.22			(548.19)		117,930.94	131,095.39	1,329.36	
GNMA	2006 ABCDE Single Family	5.13	11/12/08	10/20/38	136,699.84	150,349.62			(640.81)		136,059.03	151,160.68	1,451.87	
GNMA	2006 ABCDE Single Family	5.13	11/25/08	09/20/38	126,940.41	139,593.58			(681.94)		126,258.47	140,262.95	1,351.31	
GNMA	2006 ABCDE Single Family	5.38	11/25/08	11/20/38	262,344.05	288,531.66			(1,145.55)		261,198.50	290,371.80	2,985.69	
GNMA	2006 ABCDE Single Family	5.63	12/10/08	10/20/38	123,925.18	137,454.61			(529.86)		123,395.32	137,615.95	691.20	
GNMA	2006 ABCDE Single Family	5.13	12/10/08	11/20/38	273,428.28	302,516.01			(76,329.86)		197,098.42	220,600.55	(5,585.60)	
GNMA	2006 ABCDE Single Family	5.38	12/17/08	11/20/38	189,239.14	208,385.83			(924.94)		188,314.20	209,606.16	2,145.27	
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	259,308.75	284,681.97			(149,112.57)		110,196.18	122,451.62	(13,117.78)	
GNMA	2006 ABCDE Single Family	5.25	12/17/08	11/20/38	114,971.39	126,432.00			(509.26)		114,462.13	127,224.73	1,301.99	
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	118,121.08	129,930.90			(587.00)		117,534.08	130,593.67	1,249.77	
GNMA	2006 ABCDE Single Family	5.13	12/17/08	12/20/38	98,125.25	107,607.77			(443.40)		97,681.85	108,199.14	1,034.77	
GNMA	2006 ABCDE Single Family	5.25	12/23/08	12/20/38	263,356.81	289,292.79			(1,320.36)		262,036.45	291,166.91	3,194.48	
GNMA	2006 ABCDE Single Family	5.13	12/30/08	12/20/38	77,116.44	84,805.74			(346.50)		76,769.94	85,332.85	873.61	
GNMA	2006 ABCDE Single Family	5.25	12/30/08	12/20/38	88,885.92	97,747.93			(402.59)		88,483.33	98,352.84	1,007.50	
FNMA	2006 ABCDE Single Family	5.38	08/09/06	08/01/36	258,916.71	282,128.52			(2,023.48)		256,893.23	281,982.71	1,877.67	
FNMA	2006 ABCDE Single Family	5.13	08/10/06	07/01/36	196,268.56	213,860.17			(1,298.67)		194,969.89	213,917.79	1,356.29	
FNMA	2006 ABCDE Single Family	5.38	08/23/06	08/01/36	196,731.14	196,934.64			(1,080.41)		197,650.73	197,220.79	1,366.56	
FNMA	2006 ABCDE Single Family	5.63	08/23/06	08/01/36	279,580.59	306,465.09			(100,946.88)		178,633.71	197,682.20	(7,836.01)	
FNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	208,418.14	227,100.50			(1,671.24)		206,746.90	226,841.13	1,411.87	
FNMA	2006 ABCDE Single Family	5.38	09/06/06	09/01/36	438,657.61	480,032.60			(116,891.40)		321,766.21	353,157.43	(9,983.77)	
FNMA	2006 ABCDE Single Family	5.63	09/06/06	08/01/36	157,179.42	172,294.65			(800.09)		156,379.33	173,055.42	1,560.86	
FNMA	2006 ABCDE Single Family	5.13	09/12/06	09/01/36	561,187.51	613,670.27			(111,959.45)		449,228.06	492,901.98	(8,808.84)	
FNMA	2006 ABCDE Single Family	5.38	09/12/06	09/01/36	305,988.02	334,939.14			(2,757.54)		303,230.48	335,842.59	3,660.99	
FNMA	2006 ABCDE Single Family	5.63	09/20/06	09/01/36	180,450.63	197,805.37			(971.96)		179,478.67	198,619.88	1,786.47	
FNMA	2006 ABCDE Single Family	5.38	09/20/06	09/01/36	312,579.76	340,608.68			(1,641.88)		310,937.88	341,168.32	2,201.52	
FNMA	2006 ABCDE Single Family	5.13	09/20/06	09/01/36	107,145.48	116,753.20			(618.59)		106,526.89	116,883.80	749.19	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
FNMA	2006 ABCDE Single Family	5.38	09/26/06	09/01/36	308,230.80	335,870.44			(1,657.96)		306,572.84	336,548.83	2,336.35	
FNMA	2006 ABCDE Single Family	5.38	10/05/06	09/01/36	404,559.62	440,838.56			(2,147.75)		402,411.87	444,842.08	6,151.27	
FNMA	2006 ABCDE Single Family	5.63	10/17/06	09/01/36	154,500.58	169,361.06			(777.23)		153,723.35	170,119.26	1,535.43	
FNMA	2006 ABCDE Single Family	5.13	10/17/06	10/01/36	585,562.11	638,076.93			(5,358.22)		580,203.89	639,835.75	7,117.04	
FNMA	2006 ABCDE Single Family	5.38	10/17/06	10/01/36	362,697.98	397,159.04			(4,036.87)		358,661.11	397,507.11	4,384.94	
FNMA	2006 ABCDE Single Family	5.38	10/24/06	11/01/36	476,945.46	521,637.44			(3,124.41)		473,821.05	524,253.53	5,740.50	
FNMA	2006 ABCDE Single Family	5.38	11/02/06	11/01/36	317,104.10	345,545.99			(1,681.79)		315,422.31	346,279.65	2,415.45	
FNMA	2006 ABCDE Single Family	5.63	11/02/06	10/01/36	74,267.76	81,411.93			(505.40)		73,762.36	81,630.55	724.02	
FNMA	2006 ABCDE Single Family	5.13	11/02/06	10/01/36	235,135.74	256,307.53			(3,518.50)		231,617.24	254,365.96	1,576.93	
FNMA	2006 ABCDE Single Family	5.38	11/14/06	11/01/36	648,346.12	709,274.03			(4,435.34)		643,910.78	712,542.74	7,704.05	
FNMA	2006 ABCDE Single Family	5.63	11/14/06	11/01/36	165,580.66	181,509.95			(1,011.85)		164,568.81	182,124.38	1,626.28	
FNMA	2006 ABCDE Single Family	5.13	11/14/06	11/01/36	341,938.26	372,609.47			(1,927.89)		340,010.37	373,076.68	2,395.10	
FNMA	2006 ABCDE Single Family	5.38	11/21/06	10/01/36	381,410.70	417,138.27			(2,058.67)		379,352.03	419,442.58	4,362.98	
FNMA	2006 ABCDE Single Family	5.63	11/21/06	11/01/36	112,278.66	123,080.42			(575.38)		111,703.28	123,619.74	1,114.70	
FNMA	2006 ABCDE Single Family	5.13	11/21/06	11/01/36	105,546.06	115,060.18			(959.15)		104,586.91	114,872.86	771.83	
FNMA	2006 ABCDE Single Family	5.38	11/28/06	11/01/36	128,499.55	140,026.27			(1,055.04)		127,444.51	139,839.30	868.07	
FNMA	2006 ABCDE Single Family	5.13	11/28/06	11/01/36	102,520.12	111,791.51			(559.04)		101,961.08	112,017.63	785.16	
FNMA	2006 ABCDE Single Family	5.63	11/28/06	11/01/36	56,388.12	61,813.02			(301.05)		56,087.07	62,070.49	558.52	
FNMA	2006 ABCDE Single Family	5.38	12/12/06	11/01/36	294,778.85	322,678.73			(1,579.48)		293,199.37	324,541.91	3,442.66	
FNMA	2006 ABCDE Single Family	5.63	12/12/06	11/01/36	183,984.28	201,686.02			(64,865.56)		119,118.72	131,827.29	(4,993.17)	
FNMA	2006 ABCDE Single Family	5.13	12/12/06	11/01/36	178,069.59	193,575.91			(1,483.03)		176,586.56	193,411.09	1,318.21	
FNMA	2006 ABCDE Single Family	5.38	12/27/06	11/01/36	171,870.20	187,289.44			(985.17)		170,885.03	187,628.37	1,324.10	
FNMA	2006 ABCDE Single Family	5.63	12/27/06	12/01/36	223,422.59	244,920.89			(1,703.47)		221,719.12	245,376.00	2,158.58	
FNMA	2006 ABCDE Single Family	5.13	12/27/06	10/01/36	49,998.20	54,483.52			(307.52)		49,690.68	54,523.77	347.77	
FNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	606,995.52	663,564.76			(12,480.00)		594,515.52	658,166.41	7,081.65	
FNMA	2006 ABCDE Single Family	5.63	01/09/07	12/01/36	219,958.37	241,733.81			(1,554.39)		218,403.98	241,708.20	1,528.78	
FNMA	2006 ABCDE Single Family	5.13	01/09/07	12/01/36	226,414.30	246,728.64			(1,217.39)		225,196.91	247,103.18	1,591.93	
FNMA	2006 ABCDE Single Family	5.38	01/30/07	12/01/36	928,077.39	1,020,438.13			(108,759.47)		819,317.92	906,753.11	(4,925.55)	
FNMA	2006 ABCDE Single Family	5.63	01/30/07	12/01/36	514,862.50	565,516.86			(3,343.93)		511,518.57	568,239.30	6,066.37	
FNMA	2006 ABCDE Single Family	5.13	01/30/07	01/01/37	55,405.47	60,418.38			(298.66)		55,106.81	60,544.37	424.65	
FNMA	2006 ABCDE Single Family	5.38	02/13/07	01/01/37	442,905.08	484,385.28			(116,361.61)		326,543.47	358,314.16	(9,709.51)	
FNMA	2006 ABCDE Single Family	5.63	02/13/07	01/01/37	108,807.12	119,279.25			(1,572.53)		107,234.59	118,678.66	971.94	
FNMA	2006 ABCDE Single Family	5.13	02/13/07	01/01/37	328,590.14	358,077.65			(1,895.36)		326,694.78	358,480.11	2,297.82	
FNMA	2006 ABCDE Single Family	5.38	02/20/07	01/01/37	140,102.88	152,676.58			(785.00)		139,317.88	152,873.41	981.83	
FNMA	2006 ABCDE Single Family	5.63	02/20/07	01/01/37	258,601.84	284,392.61			(71,746.34)		186,855.50	206,851.51	(5,794.76)	
FNMA	2006 ABCDE Single Family	5.13	02/20/07	01/01/37	288,513.21	314,405.21			(1,603.73)		286,909.48	314,824.60	2,023.12	
FNMA	2006 ABCDE Single Family	5.38	03/06/07	02/01/37	394,840.83	432,371.32			(126,817.92)		268,022.91	294,132.43	(11,420.97)	
FNMA	2006 ABCDE Single Family	5.63	03/06/07	02/01/37	81,624.93	89,481.92			(399.51)		81,225.42	89,894.73	812.32	
FNMA	2006 ABCDE Single Family	5.63	03/20/07	02/01/37	55,359.06	60,688.09			(271.73)		55,087.33	60,967.19	550.83	
FNMA	2006 ABCDE Single Family	5.13	03/27/07	03/01/37	144,748.02	157,741.00			(1,005.76)		143,742.26	157,730.85	995.61	
FNMA	2006 ABCDE Single Family	5.38	04/10/07	03/01/37	556,153.94	608,384.73			(3,976.37)		552,177.57	610,800.38	6,392.02	
FNMA	2006 ABCDE Single Family	5.63	04/10/07	03/01/37	26,003.49	28,506.97			(205.96)		25,797.53	28,551.43	250.42	
FNMA	2006 ABCDE Single Family	5.13	04/10/07	03/01/37	285,005.33	310,589.71			(1,529.11)		283,476.22	311,064.82	2,004.22	
FNMA	2006 ABCDE Single Family	5.38	04/24/07	04/01/37	770,808.58	842,980.84			(4,805.11)		766,003.47	846,580.62	8,404.89	
FNMA	2006 ABCDE Single Family	5.13	04/24/07	04/01/37	253,400.85	276,150.34			(3,440.17)		249,960.68	274,289.64	1,579.47	
FNMA	2006 ABCDE Single Family	5.63	04/24/07	04/01/37	105,942.69	116,143.03			(551.87)		105,390.82	116,642.04	1,050.88	
FNMA	2006 ABCDE Single Family				101,769.54	110,906.63			(101,769.54)				(9,137.09)	
FNMA	2006 ABCDE Single Family	5.38	05/22/07	04/01/37	75,015.94	81,751.48			(441.02)		74,574.92	81,834.24	523.78	
FNMA	2006 ABCDE Single Family	5.13	05/22/07	04/01/37	94,097.53	102,546.33			(546.55)		93,550.98	102,657.43	657.65	
FNMA	2006 ABCDE Single Family	5.38	06/05/07	05/01/37	300,907.09	329,075.49			(1,742.88)		299,164.21	330,699.85	3,367.24	
FNMA	2006 ABCDE Single Family	5.63	06/05/07	05/01/37	111,420.65	122,150.72			(848.98)		110,571.67	122,378.30	1,076.56	
FNMA	2006 ABCDE Single Family	5.13	06/05/07	04/01/37	256,454.15	279,482.02			(2,004.12)		254,450.03	279,220.21	1,742.31	
FNMA	2006 ABCDE Single Family	5.38	06/19/07	05/01/37	191,710.35	208,926.36			(1,854.59)		189,855.76	208,339.50	1,267.73	
FNMA	2006 ABCDE Single Family	5.63	07/03/07	07/01/37	203,461.38	223,058.70			(1,371.87)		202,089.51	223,671.73	1,984.90	
FNMA	2006 ABCDE Single Family	5.13	07/03/07	06/01/37	63,220.35	68,913.47			(4,410.34)		58,810.01	64,582.15	79.02	
FNMA	2006 ABCDE Single Family	5.38	08/07/07	07/01/37	804,412.45	883,659.21			(5,076.29)		799,336.16	887,580.18	8,997.26	
FNMA	2006 ABCDE Single Family	5.63	08/07/07	07/01/37	73,427.18	80,857.73			(435.25)		72,991.93	81,178.73	756.25	
FNMA	2006 ABCDE Single Family	5.13	08/07/07	08/01/37	719,120.65	789,737.69			(3,671.05)		715,449.60	791,553.31	5,486.67	
FNMA	2006 ABCDE Single Family	5.13	08/29/07	08/01/37	199,637.67	218,440.35			(1,041.02)		198,596.65	218,798.55	1,399.22	
FNMA	2006 ABCDE Single Family	5.38	08/23/07	07/01/37	272,100.63	297,725.16			(1,405.94)		270,694.69	300,434.83	4,115.61	
FNMA	2006 ABCDE Single Family	5.38	09/11/07	08/01/37	397,135.27	435,932.45			(2,015.89)		395,119.38	438,294.96	4,178.40	
FNMA	2006 ABCDE Single Family	5.13	09/11/07	09/01/37	78,779.75	86,200.90			(389.80)		78,389.95	86,365.41	554.31	
FNMA	2006 ABCDE Single Family	5.38	09/25/07	09/01/37	761,966.18	836,356.71			(4,304.34)		757,661.84	840,345.47	8,293.10	
FNMA	2006 ABCDE Single Family	5.63	09/25/07	07/01/37	59,480.16	65,471.65			(748.94)		58,731.22	65,262.23	539.52	
FNMA	2006 ABCDE Single Family	5.13	09/25/07	09/01/37	312,745.01	342,209.49			(2,046.30)		310,698.71	344,075.98	3,912.79	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
FNMA	2006 ABCDE Single Family	5.13	10/09/07	09/01/37	241,252.59	265,008.11			(1,197.26)		240,055.33	265,524.57	1,713.72	
FNMA	2006 ABCDE Single Family	5.38	10/25/07	10/01/37	497,178.85	544,034.18			(2,712.48)		494,466.37	549,573.80	8,252.10	
FNMA	2006 ABCDE Single Family	5.13	10/25/07	10/01/37	562,794.31	617,853.01			(2,973.65)		559,820.66	618,780.94	3,901.58	
FNMA	2006 ABCDE Single Family	5.38	11/08/07	09/01/37	337,236.15	370,801.24			(1,954.14)		335,282.01	372,835.94	3,988.84	
FNMA	2006 ABCDE Single Family	5.13	11/08/07	10/01/37	152,579.24	168,334.00			(24,499.07)		128,080.17	142,270.69	(1,564.24)	
FNMA	2006 ABCDE Single Family	5.38	11/21/07	10/01/37	205,481.88	225,798.12			(100,936.68)		104,545.20	115,815.34	(9,046.10)	
FNMA	2006 ABCDE Single Family	5.13	11/21/07	09/01/37	258,511.32	282,695.60			(1,325.23)		257,186.09	283,343.66	1,973.29	
FNMA	2006 ABCDE Single Family	5.38	11/21/07	11/01/37	493,638.58	541,821.50			(2,433.79)		491,204.79	544,680.09	5,292.38	
FNMA	2006 ABCDE Single Family	5.38	12/11/07	10/01/37	326,969.39	357,796.38			(1,595.56)		325,373.83	361,307.45	5,106.63	
FNMA	2006 ABCDE Single Family	5.13	12/11/07	11/01/37	108,578.38	118,725.02			(547.95)		108,030.43	118,942.59	765.52	
FNMA	2006 ABCDE Single Family	5.38	12/11/07	11/01/37	81,522.05	89,543.76			(391.40)		81,130.65	89,726.35	573.99	
FNMA	2006 ABCDE Single Family	5.13	12/11/07	12/01/37	182,084.65	199,788.16			(1,006.74)		181,077.91	200,147.38	1,365.96	
FNMA	2006 ABCDE Single Family	5.13	12/20/07	11/01/37	121,971.91	133,576.42			(627.31)		121,344.60	133,884.96	935.85	
FNMA	2006 ABCDE Single Family	5.38	12/20/07	10/01/37	66,885.24	73,747.26			(392.25)		66,492.99	73,856.95	501.94	
FNMA	2006 ABCDE Single Family	5.63	12/28/07	10/01/37	491,143.26	541,534.89			(2,296.03)		488,847.23	544,353.82	5,114.96	
FNMA	2006 ABCDE Single Family	5.13	01/16/08	12/01/37	129,236.05	141,355.44			(627.10)		128,608.95	141,713.17	984.83	
FNMA	2006 ABCDE Single Family	5.13	01/30/08	12/01/37	164,337.73	180,415.22			(1,198.76)		163,138.97	180,432.68	1,216.22	
FNMA	2006 ABCDE Single Family	5.38	01/30/08	11/01/37	60,214.55	66,113.53			(283.41)		59,931.14	66,291.02	460.90	
FNMA	2006 ABCDE Single Family	5.38	02/19/08	12/01/37	97,495.20	107,095.86			(457.19)		97,038.01	107,322.39	683.72	
FNMA	2006 ABCDE Single Family	5.13	02/19/08	01/01/38	109,579.56	109,884.01			(749.48)		98,830.08	109,845.85	711.32	
FNMA	2006 ABCDE Single Family	5.13	02/27/08	02/01/38	68,821.88	75,106.27			(336.19)		68,485.69	75,255.12	485.04	
FNMA	2006 ABCDE Single Family	5.38	03/20/08	11/01/37	12,345.89	13,510.91			(2,186.75)		10,159.14	11,194.38	(129.78)	
FNMA	2006 ABCDE Single Family	5.13	04/08/08	03/01/38	140,336.35	154,769.39			(1,180.38)		139,155.97	154,504.08	915.07	
FNMA	2006 ABCDE Single Family	5.63	04/15/08	12/01/37	73,256.01	80,900.73			(6,814.64)		66,441.37	73,843.00	(243.09)	
FNMA	2006 ABCDE Single Family	5.38	04/15/08	01/01/38	112,236.34	129,028.24			(544.96)		116,691.38	129,367.02	883.74	
FNMA	2006 ABCDE Single Family	5.13	04/15/08	04/01/38	108,383.46	118,248.64			(515.10)		107,868.36	118,497.94	764.40	
FNMA	2006 ABCDE Single Family	5.38	04/29/08	04/01/38	80,115.78	88,095.45			(420.74)		79,695.04	88,344.63	669.92	
Freddie Mac	2006 ABCDE Single Family	5.38	06/18/08	04/01/38	207,914.39	226,820.16			(1,003.59)		206,910.80	227,819.99	2,003.42	
Freddie Mac	2006 ABCDE Single Family	5.63	06/18/08	03/01/38	60,398.18	66,150.16			(330.95)		60,067.23	66,571.64	752.43	
Freddie Mac	2006 ABCDE Single Family	5.13	06/25/08	12/01/37	117,823.97	128,183.96			(573.46)		117,250.51	128,789.42	1,178.92	
Freddie Mac	2006 ABCDE Single Family	5.13	07/16/08	06/01/38	173,651.96	188,894.62			(1,162.63)		172,489.33	189,405.73	1,673.74	
Freddie Mac	2006 ABCDE Single Family	5.63	07/16/08	05/01/38	32,942.83	35,963.99			(146.19)		32,796.64	36,213.33	395.53	
Freddie Mac	2006 ABCDE Single Family	5.38	07/23/08	03/01/38	74,537.52	81,205.57			(405.38)		74,132.14	81,515.09	714.90	
Freddie Mac	2006 ABCDE Single Family	5.38	08/13/08	07/01/38	115,969.92	126,628.39			(522.41)		115,447.51	127,249.98	1,144.00	
Freddie Mac	2006 ABCDE Single Family				50,273.94	54,804.89			(50,273.94)				(4,530.95)	
Freddie Mac	2006 ABCDE Single Family	5.63	09/24/08	07/01/38	111,252.49	121,602.50			(480.03)		110,772.46	122,494.76	1,372.29	
Freddie Mac	2006 ABCDE Single Family	5.13	10/22/08	03/01/38	168,261.66	182,535.03			(818.98)		167,442.68	183,341.70	1,625.65	
Freddie Mac	2006 ABCDE Single Family	5.25	12/18/08	09/01/38	171,657.02	187,306.09			(1,832.04)		169,824.98	186,720.30	1,246.25	
GNMA	2006 ABCDE Single Family	6.15	11/12/02	11/20/32	2,169.47	2,438.81			(14.63)		2,154.84	2,444.15	19.97	
GNMA	2006 ABCDE Single Family	5.40	11/12/02	10/20/32	3,166.07	3,489.38			(35.59)		3,130.48	3,493.30	39.51	
GNMA	2006 ABCDE Single Family	6.15	01/10/03	09/20/32	7,593.09	8,544.80			(65.19)		7,527.90	8,547.70	68.09	
GNMA	2006 ABCDE Single Family				3,082.43	3,405.76			(3,082.43)				(323.33)	
GNMA	2006 ABCDE Single Family	6.15	10/10/02	09/20/32	4,882.82	5,491.49			(42.21)		4,840.61	5,493.11	43.83	
GNMA	2006 ABCDE Single Family	5.40	10/10/02	09/20/32	3,020.96	3,329.72			(21.89)		2,999.07	3,343.13	35.30	
GNMA	2006 ABCDE Single Family	6.15	10/21/02	10/20/32	4,544.95	5,116.46			(39.39)		4,505.56	5,117.72	40.65	
GNMA	2006 ABCDE Single Family	6.15	10/29/02	10/20/32	2,241.91	2,522.90			(15.21)		2,226.70	2,528.34	20.65	
GNMA	2006 ABCDE Single Family	5.40	10/29/02	09/20/32	2,163.86	2,393.55			(22.54)		2,141.32	2,393.40	22.39	
GNMA	2006 ABCDE Single Family	5.40	11/05/02	09/20/32	2,175.16	2,410.18			(24.27)		2,150.89	2,408.16	22.25	
GNMA	2006 ABCDE Single Family	6.15	11/19/02	11/20/32	3,570.72	4,012.62			(23.34)		3,547.38	4,022.39	33.11	
GNMA	2006 ABCDE Single Family	5.40	11/19/02	11/20/32	4,272.46	4,710.68			(31.30)		4,241.16	4,729.21	49.83	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	10,634.72	11,968.49			(81.11)		10,553.61	11,865.01	(22.37)	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	3,580.12	3,951.59			(38.39)		3,541.73	3,953.47	40.27	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	2,164.72	2,436.30			(16.48)		2,148.24	2,439.61	19.79	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	2,090.85	2,310.98			(34.52)		2,056.33	2,299.16	22.70	
GNMA	2006 ABCDE Single Family	5.40	12/12/02	12/20/32	4,407.80	4,865.26			(37.98)		4,369.82	4,878.00	50.72	
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,714.20	3,054.70			(20.05)		2,694.15	3,059.38	24.73	
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	8,873.37	9,783.79			(66.37)		8,807.00	9,820.86	103.44	
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,269.64	2,551.59			(14.73)		2,254.91	2,557.84	20.98	
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	4,391.37	4,841.98			(31.03)		4,360.34	4,862.36	51.41	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	16,884.74	18,997.10			(140.01)		16,744.73	19,009.24	152.15	
GNMA	2006 ABCDE Single Family	5.40	01/23/03	01/20/33	4,282.42	4,721.54			(30.27)		4,252.15	4,741.49	50.22	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	4,546.40	5,117.93			(35.19)		4,511.21	5,124.03	41.29	
GNMA	2006 ABCDE Single Family	6.15	01/30/03	01/20/33	4,411.54	4,966.09			(40.02)		4,371.52	4,965.33	39.26	
GNMA	2006 ABCDE Single Family	5.40	01/30/03	01/20/33	9,799.55	10,804.23			(74.65)		9,724.90	10,855.89	126.31	
GNMA	2006 ABCDE Single Family	6.15	02/12/03	02/20/33	7,899.32	8,892.39			(92.79)		7,806.53	8,774.58	(25.02)	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	6.15	02/20/03	02/20/33	7,434.61	8,364.91			(53.04)		7,381.57	8,380.10	68.23	
GNMA	2006 ABCDE Single Family	5.40	03/03/03	03/20/33	5,098.93	5,622.02			(35.28)		5,063.65	5,646.57	59.83	
GNMA	2006 ABCDE Single Family	6.15	02/27/03	02/20/33	12,192.85	13,703.86			(78.77)		12,114.08	13,738.08	112.99	
GNMA	2006 ABCDE Single Family	6.15	03/12/03	02/20/33	3,852.52	4,329.91			(31.29)		3,821.23	4,338.27	39.65	
GNMA	2006 ABCDE Single Family	6.15	03/24/03	03/20/33	6,813.78	7,666.74			(46.48)		6,767.30	7,683.09	62.83	
GNMA	2006 ABCDE Single Family	6.15	04/02/03	04/20/33	1,976.07	2,221.05			(12.44)		1,963.63	2,226.99	18.38	
GNMA	2006 ABCDE Single Family	6.15	04/10/03	03/20/33	2,194.73	2,466.74			(14.76)		2,179.97	2,472.25	20.27	
GNMA	2006 ABCDE Single Family	6.15	04/24/03	04/20/33	4,956.03	5,570.47			(31.41)		4,924.62	5,585.11	46.05	
GNMA	2006 ABCDE Single Family	6.15	04/29/03	03/20/33	3,837.83	4,313.61			(25.54)		3,812.29	4,323.55	35.48	
GNMA	2006 ABCDE Single Family	6.15	05/08/03	04/20/33	3,682.86	4,139.49			(24.20)		3,658.66	4,149.40	34.11	
GNMA	2006 ABCDE Single Family	6.15	06/19/03	05/20/33	1,233.87	1,378.39			(20.80)		1,213.07	1,367.39	9.80	
GNMA	2006 ABCDE Single Family	6.15	07/17/03	07/20/33	2,275.85	2,558.21			(14.66)		2,261.19	2,564.65	21.10	
GNMA	2006 ABCDE Single Family	6.15	09/29/03	09/20/33	2,623.90	2,946.39			(16.18)		2,607.72	2,954.67	24.46	
GNMA	2006 ABCDE Single Family	6.15	10/09/03	08/20/33	2,560.11	2,877.91			(15.93)		2,544.18	2,885.79	23.81	
GNMA	2006 ABCDE Single Family	6.15	03/11/04	03/20/34	2,722.78	3,061.21			(18.83)		2,703.95	3,067.46	25.08	
GNMA	2006 ABCDE Single Family	5.40	07/08/04	06/20/34	15,597.01	17,212.33			(100.03)		15,496.98	17,287.30	175.00	
GNMA	2006 ABCDE Single Family	5.40	06/17/04	06/20/34	11,410.73	12,592.21			(79.05)		11,331.68	12,640.51	127.35	
GNMA	2006 ABCDE Single Family	5.40	09/09/04	09/20/34	17,241.35	18,846.60			(111.09)		17,130.26	18,925.95	190.44	
GNMA	2006 ABCDE Single Family	5.40	09/16/04	09/20/34	15,282.88	16,848.04			(94.36)		15,188.52	16,925.70	172.02	
GNMA	2006 ABCDE Single Family	5.40	07/15/04	07/20/34	4,807.82	5,305.71			(31.36)		4,776.46	5,328.30	53.95	
GNMA	2006 ABCDE Single Family	5.40	07/29/04	07/20/34	8,307.42	9,167.90			(52.75)		8,254.67	9,208.51	93.36	
GNMA	2006 ABCDE Single Family	5.40	08/05/04	08/20/34	4,184.64	4,618.22			(25.90)		4,158.74	4,639.37	47.05	
GNMA	2006 ABCDE Single Family	5.40	08/12/04	08/20/34	26,208.02	28,923.33			(164.63)		26,043.39	29,053.43	294.73	
GNMA	2006 ABCDE Single Family	5.40	08/20/04	08/20/34	4,607.53	5,080.49			(35.96)		4,571.57	5,105.46	60.93	
GNMA	2006 ABCDE Single Family	5.40	12/02/04	12/20/34	4,547.47	5,019.12			(36.24)		4,511.23	5,033.12	50.24	
GNMA	2006 ABCDE Single Family	5.40	10/14/04	10/20/34	5,942.98	6,496.67			(37.55)		5,905.43	6,524.84	65.72	
GNMA	2006 ABCDE Single Family	5.40	10/21/04	10/20/34	43,897.07	48,447.56			(4,532.35)		39,364.72	43,882.18	(33.03)	
GNMA	2006 ABCDE Single Family	4.49	10/21/04	10/20/34	6,903.26	7,374.21			(50.67)		6,852.59	7,365.72	42.18	
GNMA	2006 ABCDE Single Family	5.40	10/28/04	10/20/34	7,564.90	8,269.50			(49.10)		7,515.80	8,303.91	83.51	
GNMA	2006 ABCDE Single Family	4.49	10/29/04	10/20/34	13,209.67	13,896.02			(102.82)		13,106.85	13,876.35	83.15	
GNMA	2006 ABCDE Single Family	4.49	11/04/04	10/20/34	41,894.42	44,636.97			(334.09)		41,560.33	44,690.84	387.96	
GNMA	2006 ABCDE Single Family	5.40	11/04/04	11/20/34	10,816.34	11,924.62			(66.81)		10,749.53	11,979.56	121.75	
GNMA	2006 ABCDE Single Family	4.49	11/10/04	11/20/34	18,698.41	19,670.23			(140.41)		18,558.00	19,647.82	118.00	
GNMA	2006 ABCDE Single Family				3,000.10	3,307.48			(3,000.10)				(307.38)	
GNMA	2006 ABCDE Single Family	4.49	11/18/04	11/20/34	12,927.97	13,593.56			(6,411.24)		6,516.73	6,896.23	(286.09)	
FNMA	2006 ABCDE Single Family	5.40	08/14/03	09/01/32	2,440.03	2,660.08			(19.04)		2,420.99	2,659.01	17.97	
FNMA	2006 ABCDE Single Family	6.15	08/14/03	12/01/31	1,656.03	1,827.87			(75.88)		1,580.15	1,762.51	10.52	
FNMA	2006 ABCDE Single Family	6.15	04/15/04	02/01/34	4,577.17	5,057.93			(26.85)		4,550.32	5,081.97	50.89	
FNMA	2006 ABCDE Single Family	5.40	10/28/04	10/01/34	8,623.72	9,396.56			(59.08)		8,564.64	9,401.94	64.46	
GNMA	2006 ABCDE Single Family	5.40	08/29/02	08/20/32	2,714.33	2,998.77			(33.68)		2,680.65	2,992.58	27.49	
GNMA	2006 ABCDE Single Family	6.15	09/12/02	08/20/32	2,717.83	3,057.99			(18.97)		2,698.86	3,063.93	24.91	
GNMA	2006 ABCDE Single Family	5.40	09/19/02	09/20/32	4,666.94	5,145.32			(34.99)		4,631.95	5,170.45	60.12	
GNMA	2006 ABCDE Single Family	4.49	12/09/04	12/20/34	50,531.52	54,091.88			(469.62)		50,061.90	53,928.10	305.84	
GNMA	2006 ABCDE Single Family	4.49	12/16/04	12/20/34	38,254.35	40,813.09			(11,079.58)		27,174.77	29,069.97	(663.54)	
GNMA	2006 ABCDE Single Family	4.49	11/23/04	11/20/34	33,275.11	35,368.70			(238.85)		33,036.26	35,338.50	208.65	
GNMA	2006 ABCDE Single Family	4.49	12/02/04	12/20/34	87,734.42	93,752.20			(16,566.40)		71,168.02	76,130.79	(1,055.01)	
GNMA	2006 ABCDE Single Family	4.49	12/23/04	12/20/34	40,113.28	42,796.61			(281.15)		39,832.13	42,766.35	250.89	
GNMA	2006 ABCDE Single Family	4.49	12/29/04	12/20/34	34,849.44	37,043.52			(237.91)		34,611.53	37,024.94	219.33	
GNMA	2006 ABCDE Single Family	4.49	01/06/05	01/20/35	69,329.16	74,030.21			(585.36)		68,743.80	73,900.34	455.49	
GNMA	2006 ABCDE Single Family	4.49	01/13/05	01/20/35	51,012.85	54,500.89			(441.74)		50,571.11	54,364.72	305.57	
GNMA	2006 ABCDE Single Family	5.40	01/13/05	01/20/35	2,232.60	2,464.19			(23.89)		2,208.71	2,464.25	23.95	
GNMA	2006 ABCDE Single Family	4.49	01/19/05	01/20/35	49,507.63	52,892.92			(556.39)		48,951.24	52,623.49	286.96	
GNMA	2006 ABCDE Single Family	4.49	01/27/05	01/20/35	65,146.49	69,146.28			(706.56)		64,439.93	68,824.88	385.16	
GNMA	2006 ABCDE Single Family	4.49	02/03/05	02/20/35	94,448.72	100,908.79			(7,613.56)		86,835.16	93,107.98	(187.25)	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	35,595.21	37,969.46			(240.56)		35,354.65	37,947.61	218.71	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	52,569.22	56,165.10			(383.96)		52,185.26	56,101.89	320.75	
GNMA	2006 ABCDE Single Family	4.49	02/17/05	02/20/35	35,560.24	37,794.11			(12,223.87)		23,336.37	24,957.32	(612.92)	
GNMA	2006 ABCDE Single Family	4.49	02/24/05	02/20/35	36,262.06	38,742.46			(279.08)		35,982.98	38,683.52	220.14	
GNMA	2006 ABCDE Single Family	4.49	03/03/05	03/20/35	51,628.43	55,161.10			(384.58)		51,243.85	55,090.98	314.46	
GNMA	2006 ABCDE Single Family	4.49	03/11/05	03/20/35	5,810.72	6,108.53			(41.23)		5,769.49	6,103.50	36.20	
GNMA	2006 ABCDE Single Family	5.40	03/17/05	02/20/35	5,505.66	6,077.27			(34.40)		5,471.26	6,104.81	61.94	
GNMA	2006 ABCDE Single Family	4.49	03/17/05	03/20/35	32,977.16	35,177.49			(230.85)		32,746.31	35,149.00	202.36	
GNMA	2006 ABCDE Single Family	4.49	03/24/05	03/20/35	13,054.03	13,723.19			(99.81)		12,954.22	13,704.31	80.93	
GNMA	2006 ABCDE Single Family	4.49	04/07/05	04/20/35	27,028.05	28,762.39			(205.78)		26,822.27	28,721.51	164.90	
GNMA	2006 ABCDE Single Family	4.49	04/14/05	04/20/35	6,152.81	6,573.84			(42.58)		6,110.23	6,558.64	27.38	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	4.49	04/21/05	04/20/35	65,370.89	69,735.39			(428.84)		64,942.05	69,709.15	402.60	
GNMA	2006 ABCDE Single Family	4.49	04/28/05	04/20/35	34,376.87	36,672.20			(234.30)		34,142.57	36,648.93	211.03	
GNMA	2006 ABCDE Single Family	5.40	04/28/05	04/20/35	5,827.87	6,426.01			(34.53)		5,793.34	6,457.30	65.82	
GNMA	2006 ABCDE Single Family	4.49	05/05/05	05/20/35	54,590.88	58,022.23			(371.23)		54,219.65	57,987.72	336.72	
GNMA	2006 ABCDE Single Family	5.40	05/05/05	04/20/35	4,788.02	5,235.09			(29.86)		4,758.16	5,258.22	52.99	
GNMA	2006 ABCDE Single Family	5.40	07/07/05	07/20/35	1,895.11	2,090.22			(13.86)		1,881.25	2,099.18	22.82	
GNMA	2006 ABCDE Single Family	4.49	05/26/05	05/20/35	6,613.15	6,952.52			(42.75)		6,570.40	6,951.20	41.43	
GNMA	2006 ABCDE Single Family	5.40	06/09/05	05/20/35	3,287.41	3,624.89			(19.95)		3,267.46	3,641.98	37.04	
FNMA	2006 ABCDE Single Family	4.49	12/23/04	12/01/34	13,589.82	14,229.25			(105.41)		13,484.41	14,190.84	67.00	
FNMA	2006 ABCDE Single Family				5,704.69	5,970.44			(5,704.69)				(265.75)	
FNMA	2006 ABCDE Single Family	4.49	01/27/05	01/01/35	12,404.06	12,988.94			(100.01)		12,304.05	12,950.23	61.30	
FNMA	2006 ABCDE Single Family	4.49	03/14/05	12/01/34	7,323.91	7,668.46			(75.55)		7,248.36	7,628.33	35.42	
FNMA	2006 ABCDE Single Family	5.40	03/24/05	02/01/35	3,732.02	4,065.72			(22.18)		3,709.84	4,072.22	28.68	
FNMA	2006 ABCDE Single Family	4.49	04/07/05	02/01/35	6,956.94	7,286.05			(77.28)		6,879.66	7,242.03	33.26	
FNMA	2006 ABCDE Single Family	5.40	07/14/05	04/01/35	4,928.58	5,373.37			(29.70)		4,898.88	5,381.62	37.95	
2006 ABCDE Single Family Total					108,413,464.99	118,584,059.36	2,694,416.52	(2,952,399.56)	(5,184,165.21)	0.00	102,971,316.74	113,645,345.63	503,434.52	0.00
Repo Agmt	2006 FGH Single Family	0.03	02/28/14	03/03/14	64,528.07	64,528.07	2.82				64,530.89	64,530.89		
GIC's	2006 FGH Single Family	4.33	05/25/07	02/26/36	3,405,209.15	3,405,209.15		(1,578,303.78)			1,826,905.37	1,826,905.37		
Repo Agmt	2006 FGH Single Family	0.03	02/28/14	03/03/14	1,057,506.83	1,057,506.83	854,350.73				1,911,857.56	1,911,857.56		
GNMA	2006 FGH Single Family	5.49	01/30/07	01/20/37	2,767,528.44	3,042,985.10			(139,572.00)		2,627,956.44	2,928,114.51	24,701.41	
GNMA	2006 FGH Single Family	5.15	02/13/07	01/20/37	31,509.51	34,965.00			(377.02)		31,132.49	34,912.37	324.39	
GNMA	2006 FGH Single Family	5.49	02/13/07	02/20/37	1,159,502.73	1,275,390.65			(250,768.85)		908,733.88	1,008,063.26	(16,558.54)	
GNMA	2006 FGH Single Family	5.49	02/13/07	01/20/37	91,753.48	100,889.85			(452.83)		91,300.65	101,530.01	1,092.99	
GNMA	2006 FGH Single Family	5.70	02/20/07	02/20/37	331,680.05	368,242.61			(1,795.70)		329,884.35	369,222.52	2,775.61	
GNMA	2006 FGH Single Family	5.15	02/20/07	01/20/37	711,790.34	786,513.27			(18,658.20)		693,132.14	773,969.63	6,114.56	
GNMA	2006 FGH Single Family	5.15	03/07/07	02/20/37	295,209.50	324,839.61			(1,548.64)		293,660.86	326,633.20	3,342.23	
GNMA	2006 FGH Single Family	5.49	03/20/07	03/20/37	699,460.68	771,294.82			(5,100.51)		694,360.17	773,731.28	7,536.97	
GNMA	2006 FGH Single Family	5.15	03/20/07	02/20/37	110,640.78	121,771.56			(575.74)		110,065.04	122,435.64	1,239.82	
GNMA	2006 FGH Single Family	5.49	03/06/07	02/20/37	1,148,688.33	1,262,950.20			(90,976.91)		1,057,711.42	1,174,481.07	2,507.78	
GNMA	2006 FGH Single Family	5.49	03/20/07	02/20/37	68,325.78	75,336.74			(325.06)		68,000.72	75,771.17	759.49	
GNMA	2006 FGH Single Family	5.70	04/24/07	04/20/37	213,260.07	236,848.75			(1,517.15)		211,742.92	236,619.63	1,288.03	
GNMA	2006 FGH Single Family	5.15	04/24/07	04/20/37	583,458.27	641,924.66			(164,534.16)		418,924.11	464,903.90	(12,486.60)	
GNMA	2006 FGH Single Family	5.49	04/24/07	04/20/37	991,323.48	1,092,961.37			(111,560.21)		879,763.27	977,992.11	(3,409.05)	
GNMA	2006 FGH Single Family	5.15	03/27/07	03/20/37	585,467.70	644,287.30			(133,194.53)		452,273.17	501,934.58	(9,158.19)	
GNMA	2006 FGH Single Family	5.49	03/27/07	02/20/37	369,887.52	406,930.05			(1,860.46)		368,027.06	409,214.76	4,145.17	
GNMA	2006 FGH Single Family	5.15	04/10/07	04/20/37	381,089.30	418,056.75			(2,201.49)		378,887.81	421,378.47	5,523.21	
GNMA	2006 FGH Single Family	5.49	04/10/07	03/20/37	739,378.48	815,176.89			(4,685.92)		734,692.56	818,739.08	8,248.11	
GNMA	2006 FGH Single Family	5.49	04/10/07	02/20/37	84,351.87	93,237.07			(10,748.14)		73,603.73	82,502.25	13.32	
GNMA	2006 FGH Single Family	5.15	05/08/07	04/20/37	251,703.60	277,622.43			(1,493.00)		250,210.60	278,948.68	2,819.25	
GNMA	2006 FGH Single Family	5.15	05/08/07	03/20/37	66,738.99	73,455.94			(360.17)		66,378.82	73,842.13	746.36	
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	253,213.32	278,446.96			(1,240.04)		251,973.28	280,092.60	2,885.68	
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	103,627.35	113,849.64			(532.62)		103,094.73	114,587.26	1,270.24	
GNMA	2006 FGH Single Family	5.70	05/08/07	04/20/37	90,150.25	100,036.32			(552.44)		89,597.81	100,065.00	581.12	
GNMA	2006 FGH Single Family	5.15	05/22/07	05/20/37	89,481.56	99,326.10			(2,131.57)		87,349.99	97,978.37	783.84	
GNMA	2006 FGH Single Family	5.49	05/22/07	04/20/37	213,772.75	236,301.94			(3,005.03)		210,767.72	235,422.61	2,125.70	
GNMA	2006 FGH Single Family	5.15	06/05/07	05/20/37	356,886.95	392,381.11			(1,865.17)		355,021.78	394,563.34	4,047.40	
GNMA	2006 FGH Single Family	5.70	06/05/07	05/20/37	140,746.10	156,280.71			(657.00)		140,089.10	156,790.21	1,166.50	
GNMA	2006 FGH Single Family	5.49	06/05/07	05/20/37	280,470.74	308,534.77			(1,995.41)		278,475.33	310,331.47	3,792.11	
GNMA	2006 FGH Single Family	5.15	06/19/07	06/20/37	255,792.65	281,304.99			(1,314.41)		254,478.24	282,893.39	2,902.81	
GNMA	2006 FGH Single Family	5.70	06/19/07	06/20/37	235,737.84	262,356.76			(1,365.50)		234,372.34	262,500.55	1,509.29	
GNMA	2006 FGH Single Family	5.15	07/03/07	06/20/37	255,349.94	280,089.47			(10,171.25)		245,178.69	271,779.49	1,861.27	
GNMA	2006 FGH Single Family	5.70	07/03/07	06/20/37	241,389.75	268,430.61			(1,138.27)		240,251.48	268,453.40	1,161.06	
GNMA	2006 FGH Single Family	5.49	07/03/07	07/20/37	297,270.78	327,043.02			(1,433.41)		295,837.37	328,915.82	3,306.21	
GNMA	2006 FGH Single Family	5.49	07/03/07	06/20/37	62,778.51	69,073.02			(302.48)		62,476.03	69,465.58	695.04	
GNMA	2006 FGH Single Family	5.15	07/17/07	06/20/37	562,283.14	618,452.47			(213,877.47)		348,405.67	387,289.64	(17,285.36)	
GNMA	2006 FGH Single Family	5.70	07/17/07	06/20/37	209,525.72	232,655.29			(979.81)		208,545.91	233,413.74	1,738.26	
GNMA	2006 FGH Single Family	5.15	08/07/07	07/20/37	535,397.82	589,129.95			(2,682.32)		532,715.50	592,422.93	5,975.30	
GNMA	2006 FGH Single Family	5.70	08/07/07	07/20/37	83,860.21	93,157.67			(443.97)		83,416.24	93,403.05	689.35	
GNMA	2006 FGH Single Family	5.49	08/07/07	06/20/37	413,922.21	457,662.61			(3,015.23)		410,906.98	459,094.91	4,447.53	
GNMA	2006 FGH Single Family	5.15	11/21/07	10/20/37	336,758.84	365,379.06			(1,739.44)		335,019.40	367,409.33	3,769.71	
GNMA	2006 FGH Single Family	5.70	11/21/07	11/20/37	273,770.96	304,174.29			(1,325.22)		272,445.74	304,503.82	1,654.75	
GNMA	2006 FGH Single Family	5.49	11/21/07	10/20/37	91,793.46	100,921.02			(428.11)		91,365.35	101,465.09	972.18	
GNMA	2006 FGH Single Family	5.49	09/25/07	09/20/37	167,110.26	183,918.91			(851.31)		166,258.95	184,951.10	1,883.50	
GNMA	2006 FGH Single Family	5.15	09/25/07	09/20/37	1,245,522.03	1,369,795.80			(6,169.70)		1,239,352.33	1,377,564.14	13,938.04	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2006 FGH Single Family	5.49	09/25/07	08/20/37	150,250.37	165,040.43			(1,237.21)		149,013.16	165,398.03	1,594.81	
GNMA	2006 FGH Single Family	5.70	09/25/07	09/20/37	133,612.61	148,790.75			(700.49)		132,912.12	148,924.55	834.29	
GNMA	2006 FGH Single Family	5.15	10/09/07	09/20/37	704,594.51	775,382.43			(3,661.94)		700,932.57	779,555.35	7,834.86	
GNMA	2006 FGH Single Family	5.49	10/09/07	08/20/37	74,284.78	81,686.57			(350.12)		73,934.66	82,118.94	782.49	
GNMA	2006 FGH Single Family	5.15	08/23/07	08/20/37	776,333.18	854,271.39			(110,985.33)		665,347.85	739,627.64	(3,658.42)	
GNMA	2006 FGH Single Family	5.49	08/23/07	07/20/37	377,772.53	415,767.65			(1,845.44)		375,927.09	418,139.06	4,216.85	
GNMA	2006 FGH Single Family	5.70	08/23/07	08/20/37	324,814.30	361,374.74			(1,702.80)		323,111.50	361,858.40	2,186.46	
GNMA	2006 FGH Single Family	5.15	09/11/07	08/20/37	363,941.03	400,077.10			(1,803.42)		362,137.61	402,105.42	3,831.74	
GNMA	2006 FGH Single Family	5.70	09/11/07	08/20/37	147,070.55	165,951.10			(881.34)		146,189.21	165,961.37	891.61	
GNMA	2006 FGH Single Family	5.49	09/11/07	08/20/37	236,725.49	260,583.92			(1,139.53)		235,585.96	262,062.37	2,617.98	
GNMA	2006 FGH Single Family	5.15	11/28/07	11/20/37	325,907.49	356,025.49			(1,787.38)		324,120.11	357,898.84	3,660.73	
GNMA	2006 FGH Single Family				88,934.72	97,773.92			(88,934.72)				(8,839.20)	
GNMA	2006 FGH Single Family	5.70	12/11/07	11/20/37	199,791.96	222,001.82			(898.61)		198,893.35	222,310.55	1,207.34	
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	71,514.64	78,715.04			(363.73)		71,150.91	79,144.44	793.13	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	164,481.21	180,845.91			(759.52)		163,721.69	181,849.07	1,762.68	
GNMA	2006 FGH Single Family	5.70	10/25/07	10/20/37	471,546.19	524,673.42			(64,625.13)		406,921.06	455,515.47	(4,532.82)	
GNMA	2006 FGH Single Family	5.15	10/25/07	10/20/37	1,071,990.81	1,182,431.33			(127,163.86)		944,826.95	1,050,637.51	(4,629.96)	
GNMA	2006 FGH Single Family	5.15	11/08/07	10/20/37	329,302.13	361,932.48			(1,626.84)		327,675.29	363,810.57	3,504.93	
GNMA	2006 FGH Single Family	5.70	11/08/07	10/20/37	299,377.93	333,093.54			(1,358.78)		298,019.15	333,555.72	1,820.96	
GNMA	2006 FGH Single Family	5.49	11/08/07	09/20/37	164,900.68	181,366.02			(771.15)		164,129.53	182,317.54	1,722.67	
GNMA	2006 FGH Single Family	5.49	01/16/08	12/20/37	149,000.64	163,832.92			(684.70)		148,315.94	164,731.92	1,583.70	
GNMA	2006 FGH Single Family	5.70	12/28/07	12/20/37	151,522.05	168,397.10			(742.80)		150,779.25	168,906.80	1,252.50	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	140,208.02	154,354.49			(678.31)		139,529.71	155,230.70	1,554.52	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	163,463.51	180,966.47			(9,053.74)		154,409.77	172,734.56	821.83	
GNMA	2006 FGH Single Family	5.70	12/11/07	12/20/37	183,530.88	203,927.11			(84,215.93)		99,314.95	111,035.89	(8,675.29)	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	274,509.09	302,133.98			(1,403.01)		273,106.08	303,796.77	3,065.80	
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	82,091.42	90,263.90			(400.11)		81,691.31	90,723.03	859.24	
GNMA	2006 FGH Single Family	5.70	12/20/07	12/20/37	194,354.08	215,942.87			(985.08)		193,369.00	216,160.52	1,202.73	
GNMA	2006 FGH Single Family	5.15	01/30/08	01/20/38	62,823.60	69,075.54			(320.91)		62,502.69	69,420.16	665.53	
GNMA	2006 FGH Single Family	5.15	01/16/08	12/20/37	247,290.85	271,872.53			(1,195.08)		246,095.77	273,299.54	2,622.09	
GNMA	2006 FGH Single Family	5.49	01/30/08	12/20/37	92,666.78	101,890.77			(427.22)		92,239.56	102,443.69	980.14	
GNMA	2006 FGH Single Family	5.15	01/30/08	12/20/37	116,375.75	128,351.02			(976.50)		115,399.25	128,637.33	1,262.81	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	97,584.62	107,315.96			(446.63)		97,137.99	107,901.79	1,032.46	
GNMA	2006 FGH Single Family	5.70	01/30/08	12/20/37	71,147.01	79,043.61			(318.05)		70,828.96	79,165.10	439.54	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	68,465.54	75,279.93			(329.15)		68,136.39	75,678.29	727.51	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	594,823.64	654,104.64			(3,172.08)		591,651.56	657,546.64	6,614.08	
GNMA	2006 FGH Single Family	5.15	03/12/08	02/20/38	192,845.46	211,779.24			(920.84)		191,924.62	213,012.30	2,153.90	
GNMA	2006 FGH Single Family	5.49	03/12/08	02/20/38	85,025.52	94,058.57			(2,810.79)		82,214.73	92,081.50	833.72	
GNMA	2006 FGH Single Family	5.49	03/12/08	03/20/38	81,162.56	89,235.82			(367.17)		80,795.39	89,732.86	864.21	
GNMA	2006 FGH Single Family	5.15	02/19/08	02/20/38	121,900.61	134,017.65			(582.77)		121,317.84	134,729.55	1,294.67	
GNMA	2006 FGH Single Family	5.49	02/19/08	02/20/38	70,171.05	77,174.46			(325.54)		69,845.51	77,583.87	734.95	
GNMA	2006 FGH Single Family	5.49	02/27/08	02/20/38	118,271.67	130,186.69			(924.60)		117,347.07	130,551.78	1,289.69	
GNMA	2006 FGH Single Family	5.49	03/20/08	02/20/38	87,481.54	96,237.34			(395.31)		87,086.23	96,758.38	916.35	
GNMA	2006 FGH Single Family	5.49	03/20/08	03/20/38	101,864.34	112,130.30			(513.04)		101,351.30	112,756.85	1,139.59	
GNMA	2006 FGH Single Family	5.70	03/27/08	03/20/38	81,024.75	90,039.49			(367.01)		80,657.74	90,164.29	491.81	
GNMA	2006 FGH Single Family	5.70	04/22/08	12/20/37	111,696.63	124,141.46			(524.07)		111,172.56	124,541.08	923.69	
GNMA	2006 FGH Single Family	5.15	04/22/08	04/20/38	78,660.84	86,496.16			(369.26)		78,291.58	86,963.77	836.87	
GNMA	2006 FGH Single Family	5.49	05/07/08	04/20/38	220,677.55	242,700.07			(113,283.52)		107,394.03	119,303.33	(10,113.22)	
GNMA	2006 FGH Single Family	5.49	05/14/08	04/20/38	69,460.33	76,388.37			(316.13)		69,144.20	76,801.83	729.59	
GNMA	2006 FGH Single Family	5.15	05/21/08	05/20/38	200,160.61	220,016.56			(951.61)		199,209.00	221,213.70	2,148.75	
GNMA	2006 FGH Single Family				108,536.19	119,390.30			(108,536.19)				(10,854.11)	
GNMA	2006 FGH Single Family	5.49	05/28/08	04/20/38	71,944.93	79,108.03			(329.19)		71,615.74	79,545.24	766.40	
GNMA	2006 FGH Single Family	5.15	06/11/08	05/20/38	263,935.22	290,248.16			(1,256.50)		262,678.72	291,792.74	2,801.08	
GNMA	2006 FGH Single Family	5.70	07/09/08	06/20/38	145,916.37	162,157.46			(641.31)		145,275.06	162,424.75	908.60	
GNMA	2006 FGH Single Family	5.49	07/09/08	06/20/38	120,747.23	132,979.61			(584.49)		120,162.74	133,753.34	1,358.22	
GNMA	2006 FGH Single Family	5.15	07/16/08	06/20/38	69,591.17	76,541.81			(342.30)		69,248.87	76,930.45	730.94	
GNMA	2006 FGH Single Family	5.15	06/18/08	06/20/38	229,836.45	252,444.53			(76,115.55)		153,720.90	170,754.42	(5,574.56)	
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	93,035.15	102,414.64			(651.64)		92,383.51	103,015.70	1,252.70	
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	92,931.12	102,178.11			(430.85)		92,500.27	102,741.44	994.18	
GNMA	2006 FGH Single Family	5.70	06/25/08	05/20/38	400,943.55	446,156.86			(1,758.11)		399,185.44	446,873.01	2,474.26	
GNMA	2006 FGH Single Family	5.49	07/16/08	07/20/38	133,762.07	147,144.50			(586.61)		133,175.46	148,071.50	1,513.61	
GNMA	2006 FGH Single Family	5.70	07/23/08	07/20/38	114,274.91	126,991.87			(512.57)		113,762.34	127,189.80	710.50	
GNMA	2006 FGH Single Family	5.49	07/23/08	07/20/38	180,379.90	198,409.27			(102,727.05)		77,652.85	86,267.79	(9,414.43)	
GNMA	2006 FGH Single Family	5.49	07/23/08	07/20/38	90,127.35	99,140.32			(394.11)		89,733.24	99,742.76	996.55	
GNMA	2006 FGH Single Family	5.15	07/23/08	07/20/38	71,549.51	78,672.14			(374.59)		71,174.92	79,059.69	762.14	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2006 FGH Single Family	5.15	07/29/08	07/20/38	213,818.55	235,398.92			(1,077.46)		212,741.09	236,737.29	2,415.83	
GNMA	2006 FGH Single Family	5.70	08/27/08	06/20/38	77,947.46	86,634.27			(360.51)		77,586.95	86,925.44	651.68	
GNMA	2006 FGH Single Family	5.49	08/27/08	08/20/38	96,521.20	106,159.14			(440.80)		96,080.40	106,755.35	1,037.01	
GNMA	2006 FGH Single Family	5.49	08/13/08	07/20/38	208,562.83	229,375.64			(923.50)		207,639.33	230,696.15	2,244.01	
GNMA	2006 FGH Single Family	5.15	08/13/08	07/20/38	184,836.67	203,253.80			(870.38)		183,966.29	204,353.52	1,970.10	
GNMA	2006 FGH Single Family	5.15	08/13/08	08/20/38	204,921.96	225,379.02			(942.23)		203,979.73	226,736.84	2,300.05	
GNMA	2006 FGH Single Family	5.70	09/10/08	08/20/38	111,245.25	123,691.98			(544.29)		110,700.96	124,059.54	911.85	
GNMA	2006 FGH Single Family				66,762.05	73,441.46			(66,762.05)				(6,679.41)	
GNMA	2006 FGH Single Family	5.15	09/24/08	08/20/38	80,508.40	88,550.46			(385.94)		80,122.46	89,067.93	903.41	
GNMA	2006 FGH Single Family	5.15	10/08/08	09/20/38	222,850.81	245,114.03			(118,429.56)		104,421.25	116,078.68	(10,605.79)	
GNMA	2006 FGH Single Family	5.15	10/22/08	09/20/38	158,377.57	174,216.30			(808.57)		157,569.00	175,077.72	1,669.99	
GNMA	2006 FGH Single Family	5.15	11/12/08	09/20/38	107,257.76	118,001.74			(487.69)		106,770.07	118,708.66	1,194.61	
GNMA	2006 FGH Single Family	5.49	11/25/08	10/20/38	139,282.43	153,191.93			(596.94)		138,685.49	154,181.36	1,586.37	
GNMA	2006 FGH Single Family	5.70	11/25/08	09/20/38	69,607.90	77,543.98			(547.79)		69,060.11	77,419.09	422.90	
GNMA	2006 FGH Single Family	5.15	03/11/09	02/20/39	128,968.85	141,879.90			(1,429.20)		127,539.65	141,722.32	1,271.62	
GNMA	2006 FGH Single Family	5.49	03/18/09	01/20/39	132,799.95	146,118.84			(558.06)		132,241.89	147,062.48	1,501.70	
GNMA	2006 FGH Single Family	5.15	04/08/09	03/20/39	134,997.97	148,514.38			(603.77)		134,394.20	149,431.87	1,521.26	
GNMA	2006 FGH Single Family	5.15	04/08/09	02/20/39	68,342.64	75,189.08			(306.89)		68,035.75	75,649.42	767.23	
GNMA	2006 FGH Single Family	5.70	01/14/09	12/20/38	62,944.14	69,957.00			(265.98)		62,678.16	70,085.55	394.53	
GNMA	2006 FGH Single Family	5.15	01/14/09	12/20/38	36,812.05	40,492.49			(166.19)		36,645.86	40,739.83	413.53	
GNMA	2006 FGH Single Family	5.15	05/20/09	05/20/39	127,163.78	139,869.32			(641.39)		126,522.39	140,665.92	1,437.99	
GNMA	2006 FGH Single Family	5.15	07/29/09	07/20/39	73,208.30	80,546.09			(314.41)		72,893.89	81,044.93	813.25	
GNMA	2006 FGH Single Family	6.00	07/29/09	07/20/39	237,022.39	264,845.91			(957.06)		236,065.33	266,177.94	2,289.09	
FNMA	2006 FGH Single Family	5.49	01/30/07	01/01/37	636,979.07	694,137.88			(62,348.30)		574,630.77	637,192.29	5,402.71	
FNMA	2006 FGH Single Family	5.70	02/13/07	01/01/37	61,108.83	66,990.23			(296.47)		60,812.36	67,302.25	608.49	
FNMA	2006 FGH Single Family	5.15	02/13/07	01/01/37	61,402.31	66,912.53			(494.11)		60,908.20	66,834.19	415.77	
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	433,331.57	474,112.31			(3,439.74)		429,891.83	477,147.87	6,475.30	
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	82,071.12	89,436.42			(467.57)		81,603.55	89,543.35	574.50	
FNMA	2006 FGH Single Family	5.49	02/20/07	02/01/37	384,610.89	421,321.38			(2,160.07)		382,450.82	424,028.67	4,867.36	
FNMA	2006 FGH Single Family	5.15	02/21/07	02/01/37	191,681.87	208,884.59			(1,019.84)		190,662.03	209,213.53	1,348.78	
FNMA	2006 FGH Single Family	5.49	03/07/07	02/01/37	634,479.48	691,425.05			(128,673.48)		505,806.00	555,023.90	(7,727.67)	
FNMA	2006 FGH Single Family	5.49	03/06/07	01/01/37	108,353.65	118,078.10			(784.09)		107,569.56	118,036.25	742.24	
FNMA	2006 FGH Single Family	5.15	03/20/07	02/01/37	210,070.18	228,925.49			(121,051.18)		89,019.00	97,796.75	(10,077.56)	
FNMA	2006 FGH Single Family	5.49	03/20/07	02/01/37	640,359.85	701,198.85			(3,574.48)		636,785.37	706,505.14	8,880.77	
FNMA	2006 FGH Single Family				76,259.28	83,104.10			(76,259.28)				(6,844.82)	
FNMA	2006 FGH Single Family	5.70	04/10/07	03/01/37	152,606.12	167,298.04			(72,174.10)		80,432.02	89,018.04	(6,105.90)	
FNMA	2006 FGH Single Family	5.15	04/10/07	03/01/37	252,093.72	274,723.70			(1,316.74)		250,776.98	275,213.43	1,806.47	
FNMA	2006 FGH Single Family	5.49	04/10/07	03/01/37	323,863.37	352,935.98			(111,341.76)		212,521.61	233,204.76	(8,389.46)	
FNMA	2006 FGH Single Family	5.49	04/10/07	04/20/37	334,529.78	368,310.73			(1,732.91)		332,796.87	370,719.69	4,141.87	
FNMA	2006 FGH Single Family	5.70	04/24/07	04/01/37	30,433.41	33,363.61			(168.49)		30,264.92	33,495.93	300.81	
FNMA	2006 FGH Single Family	5.49	04/24/07	04/01/37	333,295.17	363,217.40			(1,884.84)		331,410.33	363,666.97	2,334.41	
FNMA	2006 FGH Single Family	5.15	05/08/07	04/01/37	131,298.35	143,152.53			(2,784.59)		128,513.76	141,169.95	802.01	
FNMA	2006 FGH Single Family	5.49	05/22/07	04/01/37	169,834.41	185,083.47			(851.37)		168,983.04	185,432.24	1,200.14	
FNMA	2006 FGH Single Family	5.70	05/22/07	04/01/37	211,973.65	232,385.27			(1,075.32)		210,898.33	233,415.68	2,105.73	
FNMA	2006 FGH Single Family	5.15	06/05/07	05/01/37	206,684.35	225,243.86			(1,190.67)		205,493.68	225,498.70	1,445.51	
FNMA	2006 FGH Single Family	5.70	06/19/07	06/01/37	166,832.94	182,900.76			(817.48)		166,015.46	183,743.68	1,660.40	
FNMA	2006 FGH Single Family	5.49	06/19/07	06/01/37	373,829.42	407,401.26			(1,884.16)		371,945.26	408,157.80	2,640.70	
FNMA	2006 FGH Single Family	5.70	07/03/07	06/01/37	112,781.28	123,643.93			(551.69)		112,229.59	124,214.77	1,122.53	
FNMA	2006 FGH Single Family	5.49	07/03/07	05/01/37	336,941.83	367,201.72			(1,675.33)		335,266.50	367,908.77	2,382.38	
FNMA	2006 FGH Single Family	5.49	07/03/07	06/01/37	78,993.72	86,088.21			(451.84)		78,541.88	86,189.15	552.78	
FNMA	2006 FGH Single Family	5.15	07/17/07	06/01/37	149,784.02	163,237.05			(763.84)		149,020.18	163,530.42	1,057.21	
FNMA	2006 FGH Single Family	5.70	08/07/07	07/01/37	288,822.99	317,905.25			(1,362.46)		287,460.53	319,415.43	2,872.64	
FNMA	2006 FGH Single Family	5.49	08/07/07	07/01/37	273,929.11	299,885.40			(1,329.37)		272,599.74	300,701.95	2,145.92	
FNMA	2006 FGH Single Family	5.49	08/23/07	07/01/37	207,908.23	227,487.54			(1,116.14)		206,792.09	227,825.34	1,453.94	
FNMA	2006 FGH Single Family	5.70	08/23/07	06/01/37	105,868.56	116,529.29			(520.03)		105,348.53	117,060.05	1,050.79	
FNMA	2006 FGH Single Family	5.15	09/11/07	08/01/37	222,246.20	243,180.66			(1,147.09)		221,099.11	243,592.22	1,558.65	
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	116,239.30	127,188.43			(1,217.67)		115,021.63	126,723.12	752.36	
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	141,321.48	154,633.24			(673.90)		140,647.58	154,956.10	996.76	
FNMA	2006 FGH Single Family	5.70	09/25/07	09/01/37	132,313.83	145,643.70			(1,083.01)		131,230.82	145,825.84	1,265.15	
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	322,498.59	352,879.87			(1,683.16)		320,815.43	353,605.30	2,408.59	
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	215,870.41	236,206.69			(1,916.21)		213,954.20	235,722.81	1,432.33	
FNMA	2006 FGH Single Family	5.15	09/25/07	08/01/37	132,873.93	145,391.44			(735.62)		132,138.31	145,582.63	926.81	
FNMA	2006 FGH Single Family	5.15	10/25/07	10/01/37	775,056.91	851,178.32			(104,823.91)		670,233.00	741,125.87	(5,228.54)	
FNMA	2006 FGH Single Family	5.49	10/25/07	10/01/37	428,900.47	469,321.04			(2,333.42)		426,567.05	474,274.85	7,287.23	
FNMA	2006 FGH Single Family	5.70	10/25/07	10/01/37	130,634.30	143,798.89			(599.28)		130,035.02	144,506.23	1,306.62	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	238,508.37	262,830.52			(1,153.71)		237,354.66	263,532.55	1,855.74	
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	96,298.96	106,055.08			(2,357.54)		93,941.42	104,222.70	525.16	
FNMA	2006 FGH Single Family	5.49	11/08/07	09/01/37	76,415.81	84,109.29			(357.91)		76,057.90	84,336.97	585.59	
FNMA	2006 FGH Single Family	5.70	11/21/07	10/01/37	323,650.20	357,078.87			(1,782.87)		321,867.33	359,280.63	3,984.63	
FNMA	2006 FGH Single Family	5.49	11/21/07	05/01/37	125,553.91	138,019.23			(608.69)		124,945.22	138,343.58	933.04	
FNMA	2006 FGH Single Family	5.15	12/11/07	11/01/37	358,706.44	394,538.11			(1,836.32)		356,870.12	395,421.22	2,719.43	
FNMA	2006 FGH Single Family	5.49	12/11/07	11/01/37	432,432.61	475,519.93			(2,232.78)		430,199.83	478,831.95	5,544.80	
FNMA	2006 FGH Single Family	5.15	12/11/07	12/01/37	77,092.45	85,111.69			(746.82)		76,345.63	84,906.64	541.77	
FNMA	2006 FGH Single Family	5.70	12/11/07	11/01/37	304,738.69	335,462.06			(1,375.00)		303,363.69	337,125.47	3,038.41	
FNMA	2006 FGH Single Family	5.15	12/28/07	12/01/37	201,701.41	220,332.74			(1,031.34)		200,670.07	220,733.39	1,431.99	
FNMA	2006 FGH Single Family				196,761.75	215,086.46			(196,761.75)				(18,324.71)	
FNMA	2006 FGH Single Family	5.15	01/16/08	01/01/38	247,646.20	270,526.94			(1,202.15)		246,444.05	271,099.34	1,774.55	
FNMA	2006 FGH Single Family	5.15	01/30/08	11/01/37	106,194.02	116,019.39			(520.49)		105,673.53	116,250.64	751.74	
FNMA	2006 FGH Single Family	5.49	02/13/08	01/01/38	100,888.56	110,950.56			(487.76)		100,400.80	111,168.14	705.34	
FNMA	2006 FGH Single Family	5.49	02/13/08	01/01/38	56,417.90	61,970.74			(272.89)		56,145.01	62,092.06	394.21	
FNMA	2006 FGH Single Family	5.70	02/13/08	02/01/38	89,297.21	98,306.38			(411.40)		88,885.81	98,784.41	889.43	
FNMA	2006 FGH Single Family	5.49	02/27/08	12/01/37	181,624.72	200,005.36			(1,108.29)		180,516.43	200,227.86	1,330.79	
FNMA	2006 FGH Single Family	5.49	03/20/08	12/01/37	147,066.74	161,871.29			(769.10)		146,297.64	162,127.71	1,025.52	
FNMA	2006 FGH Single Family				106,157.47	116,589.38			(106,157.47)				(10,431.91)	
FNMA	2006 FGH Single Family	5.49	03/20/08	02/01/38	198,993.81	218,576.67			(910.00)		198,083.81	219,066.53	1,399.86	
FNMA	2006 FGH Single Family	5.15	03/27/08	03/01/38	127,048.82	138,719.18			(602.48)		126,446.34	139,007.09	890.39	
FNMA	2006 FGH Single Family	5.49	04/08/08	01/01/38	118,049.41	129,616.45			(542.11)		117,507.30	129,987.70	913.36	
FNMA	2006 FGH Single Family	5.49	04/08/08	03/01/38	184,786.54	202,988.20			(868.18)		183,918.36	203,424.85	1,304.83	
FNMA	2006 FGH Single Family	5.15	04/17/08	03/01/38	112,576.10	122,929.12			(541.05)		112,035.05	123,175.26	787.19	
FNMA	2006 FGH Single Family	5.49	04/22/08	02/01/38	172,981.49	190,002.13			(84,674.34)		88,307.15	97,682.45	(7,645.34)	
GNMA	2006 FGH Single Family	6.00	08/12/09	06/20/39	115,575.78	129,254.94			(432.66)		115,143.12	129,942.40	1,120.12	
GNMA	2006 FGH Single Family	6.00	08/19/09	07/20/39	142,807.52	159,707.19			(579.95)		142,227.57	160,505.62	1,378.38	
GNMA	2006 FGH Single Family	5.49	08/19/09	07/20/39	110,864.62	122,008.24			(454.27)		110,410.35	122,790.21	1,236.24	
GNMA	2006 FGH Single Family				68,847.57	76,847.36			(68,847.57)				(7,999.79)	
GNMA	2006 FGH Single Family	5.15	08/27/09	08/20/39	74,808.17	82,454.11			(317.51)		74,490.66	83,476.92	1,340.32	
FNMA	2006 FGH Single Family	5.15	08/27/09	07/01/39	62,914.99	69,602.43			(601.00)		62,313.99	69,426.45	425.02	
Freddie Mac	2006 FGH Single Family	5.15	05/28/08	04/01/38	144,992.06	157,572.88			(716.77)		144,275.29	158,260.31	1,404.20	
Freddie Mac	2006 FGH Single Family	5.70	06/18/08	02/01/38	40,281.12	44,093.56			(177.61)		40,103.51	44,413.65	497.70	
Freddie Mac	2006 FGH Single Family	5.70	06/25/08	04/01/38	85,974.39	94,239.86			(414.79)		85,559.60	94,882.99	1,057.92	
Freddie Mac	2006 FGH Single Family	5.15	07/16/08	06/01/38	77,142.04	83,794.52			(408.92)		76,733.12	84,125.64	740.04	
Freddie Mac	2006 FGH Single Family	5.70	07/16/08	06/01/38	101,358.89	110,968.01			(498.57)		100,860.32	111,711.26	1,241.82	
Freddie Mac	2006 FGH Single Family	5.70	10/08/08	08/01/38	99,313.27	108,646.95			(421.04)		98,892.23	109,467.14	1,241.23	
Freddie Mac	2006 FGH Single Family	5.49	10/22/08	08/01/38	98,066.54	106,997.62			(429.15)		97,637.39	107,551.32	982.85	
Freddie Mac	2006 FGH Single Family	5.10	11/12/08	10/01/38	83,594.34	90,942.48			(610.60)		82,983.74	91,484.37	1,152.49	
Freddie Mac	2006 FGH Single Family	5.15	01/14/09	11/01/38	132,012.94	143,413.42			(597.07)		131,415.87	144,121.88	1,305.53	
Freddie Mac	2006 FGH Single Family	5.15	03/31/09	12/01/38	89,853.82	97,578.60			(403.83)		89,449.99	98,024.21	849.44	
2006 FGH Single Family Total					55,217,251.77	60,285,392.67	854,353.55	(1,578,303.78)	(3,542,782.65)	0.00	50,950,518.89	56,172,665.45	154,005.66	0.00
Inv Agmt	2007A Single Family	4.32	10/01/07	09/01/38	8,070,075.27	8,070,075.27					1,086,524.01	1,086,524.01		
Repo Agmt	2007A Single Family	0.03	02/28/14	03/03/14	94,748.72	94,748.72					10,560,711.76	10,560,711.76		
FNMA	2007A Single Family	6.25	02/20/98	01/01/28	1,806.11	1,986.46	10,465,963.04		(1,091.25)		714.86	794.57	(100.64)	
FNMA	2007A Single Family	6.25	03/27/98	03/01/28	84,792.48	93,392.19			(1,304.96)		83,487.52	92,934.19	846.96	
FNMA	2007A Single Family	6.25	06/29/98	05/01/28	25,496.14	28,063.88			(387.85)		25,108.29	27,932.25	256.22	
GNMA	2007A Single Family	6.25	02/20/98	01/20/28	611,575.40	678,426.65			(57,090.80)		554,484.60	620,457.08	(878.77)	
FNMA	2007A Single Family	6.25	11/30/98	09/01/28	141,057.84	158,676.03			(44,151.98)		96,905.86	107,875.67	(6,648.38)	
GNMA	2007A Single Family	6.25	03/27/98	03/20/28	1,391,342.58	1,546,741.62			(160,196.55)		1,231,146.03	1,379,585.32	(6,959.75)	
GNMA	2007A Single Family	6.25	05/19/98	05/20/28	635,276.82	706,281.65			(8,434.04)		626,842.78	703,192.22	5,344.61	
GNMA	2007A Single Family	5.45	07/28/00	06/20/30	753,418.89	827,788.84			(8,824.82)		744,594.07	826,655.75	7,691.73	
GNMA	2007A Single Family	6.25	08/14/98	07/20/28	457,889.81	509,100.21			(45,833.90)		412,055.91	462,025.94	(1,240.37)	
GNMA	2007A Single Family	6.25	06/29/98	06/20/28	367,677.36	408,769.00			(4,163.12)		363,514.24	407,783.03	3,177.15	
GNMA	2007A Single Family	6.25	09/18/98	09/20/28	441,672.50	491,272.33			(36,523.27)		405,149.23	454,322.20	(426.86)	
FNMA	2007A Single Family	6.25	03/31/99	11/01/28	34,003.41	37,438.35			(3,023.61)		30,979.80	34,473.61	58.87	
GNMA	2007A Single Family	6.25	11/30/98	11/20/28	338,720.92	376,783.02			(3,504.09)		335,216.83	376,244.05	2,965.12	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	247,996.67	275,863.96			(3,325.69)		244,670.98	273,038.04	499.77	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	131,724.53	146,534.38			(1,361.48)		130,363.05	146,327.38	1,154.48	
FNMA	2007A Single Family	6.25	05/27/99	11/01/28	15,542.67	17,106.34			(535.15)		15,007.52	16,691.13	119.94	
GNMA	2007A Single Family	6.25	02/16/99	02/20/29	676,104.03	751,651.87			(11,317.33)		664,786.70	745,724.44	5,389.90	
GNMA	2007A Single Family	6.25	03/31/99	02/20/29	37,385.34	41,645.80			(1,557.24)		35,828.10	40,266.15	177.59	
GNMA	2007A Single Family	6.25	05/27/99	05/20/29	219,729.40	244,268.75			(3,495.90)		216,233.50	241,288.45	515.60	
GNMA	2007A Single Family	5.45	07/30/99	07/20/29	404,269.03	444,885.85			(58,722.76)		345,546.27	380,715.88	(5,447.21)	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.45	08/26/99	08/20/29	454,721.59	499,716.25			(61,643.43)		393,078.16	432,932.30	(5,140.52)	
FNMA	2007A Single Family	5.45	09/20/99	08/01/29	87,163.12	94,727.85			(852.52)		86,310.60	94,496.15	620.82	
GNMA	2007A Single Family	5.45	09/20/99	09/20/29	75,538.22	83,031.63			(809.65)		74,728.57	83,002.55	780.57	
FNMA	2007A Single Family	5.45	12/20/99	12/01/29	110,563.55	120,927.79			(2,241.55)		108,322.00	118,582.28	(103.96)	
FNMA	2007A Single Family	5.45	01/19/00	12/01/29	126,405.73	137,373.99			(1,999.52)		124,406.21	136,202.44	827.97	
GNMA	2007A Single Family	5.45	10/28/99	10/20/29	430,544.83	473,104.16			(5,778.39)		424,766.44	471,669.11	4,343.34	
GNMA	2007A Single Family	5.45	11/18/99	11/20/29	95,119.77	104,077.20			(1,601.21)		93,518.56	103,408.14	932.15	
GNMA	2007A Single Family	5.45	12/30/99	12/20/29	1,284,460.04	1,411,454.60			(68,155.68)		1,216,304.36	1,350,547.84	7,248.92	
GNMA	2007A Single Family	5.45	01/28/00	01/20/30	482,104.66	529,809.00			(32,177.57)		449,927.09	499,374.17	1,742.74	
GNMA	2007A Single Family	5.45	02/22/00	01/20/30	261,961.28	287,615.05			(55,529.47)		206,431.81	226,476.24	(5,609.34)	
GNMA	2007A Single Family	5.45	03/27/00	02/20/30	209,481.62	229,288.18			(29,259.17)		180,222.45	198,039.32	(1,989.69)	
FNMA	2007A Single Family	5.45	04/27/00	03/01/30	160,998.31	176,579.69			(2,157.77)		158,840.54	173,924.00	(497.92)	
GNMA	2007A Single Family	5.45	04/27/00	04/20/30	328,937.12	361,511.77			(3,361.49)		325,575.63	361,577.79	3,427.51	
GNMA	2007A Single Family	5.45	05/30/00	04/20/30	79,957.86	87,767.37			(764.87)		79,192.99	87,840.89	838.39	
GNMA	2007A Single Family	5.45	06/21/00	05/20/30	419,699.02	461,089.73			(45,471.25)		374,227.77	415,160.80	(457.68)	
GNMA	2007A Single Family	5.45	09/18/00	09/20/30	557,227.65	611,579.61			(51,432.47)		505,795.18	560,426.09	278.95	
FNMA	2007A Single Family	5.45	07/24/00	06/01/30	35,433.74	38,509.68			(1,681.83)		33,751.91	36,953.88	126.03	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	296,736.35	326,272.57			(1,412.88)		295,323.47	328,210.75	3,351.06	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	157,975.81	173,866.11			(821.79)		157,154.02	174,189.84	1,145.52	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	168,682.87	179,533.86			(729.53)		152,535.34	169,671.08	1,717.75	
GNMA	2007A Single Family	4.75	09/25/07	08/20/37	70,460.18	77,138.19			(376.09)		70,084.09	77,262.22	500.12	
GNMA	2007A Single Family	5.49	09/25/07	09/20/37	1,165,883.63	1,283,288.41			(107,755.37)		1,058,128.26	1,176,679.46	1,146.42	
GNMA	2007A Single Family	4.75	09/25/07	09/20/37	2,304,751.41	2,522,671.80			(125,195.13)		2,179,556.28	2,402,763.15	5,286.48	
GNMA	2007A Single Family	5.49	10/09/07	09/20/37	538,384.73	591,653.44			(2,544.38)		535,840.35	595,106.49	5,997.43	
GNMA	2007A Single Family	4.75	10/09/07	09/20/37	566,173.98	617,624.89			(4,429.89)		561,744.09	619,922.61	6,727.61	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	149,821.07	165,870.90			(10,969.47)		138,851.60	155,325.82	424.39	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	805,607.60	888,892.15			(5,067.65)		800,539.95	892,571.36	8,746.86	
GNMA	2007A Single Family	4.75	08/23/07	08/20/37	941,225.92	1,026,614.83			(5,143.84)		936,082.08	1,032,006.57	10,535.58	
GNMA	2007A Single Family	5.49	09/11/07	09/20/37	200,512.55	221,735.94			(1,535.97)		198,976.58	222,383.97	2,184.00	
GNMA	2007A Single Family	5.49	09/11/07	08/20/37	229,787.60	253,859.98			(1,091.80)		228,695.80	255,167.40	2,399.22	
GNMA	2007A Single Family	4.75	09/11/07	08/20/37	2,914,714.30	3,205,778.32			(138,581.41)		2,776,132.89	3,074,638.01	7,441.10	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	64,872.11	71,337.13			(550.50)		64,321.61	71,232.51	445.88	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	60,162.50	65,566.52			(281.20)		59,881.30	65,788.57	503.25	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	722,342.01	794,175.99			(3,403.15)		718,938.86	798,883.82	8,110.98	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	342,648.62	377,255.23			(1,778.16)		340,870.46	379,248.59	3,771.52	
GNMA	2007A Single Family	4.75	12/11/07	11/20/37	701,321.19	771,954.43			(3,669.74)		697,651.45	773,318.18	5,033.49	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	142,558.42	156,757.39			(666.12)		141,892.30	157,589.36	1,498.09	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	972,941.48	1,071,016.47			(4,696.72)		968,244.76	1,077,254.64	10,934.89	
GNMA	2007A Single Family	4.75	10/25/07	09/20/37	747,648.84	816,410.49			(122,843.55)		624,805.29	686,281.83	(7,285.11)	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	673,597.90	741,375.91			(3,244.48)		670,353.42	745,784.61	7,653.18	
GNMA	2007A Single Family	4.75	10/25/07	10/20/37	607,558.60	665,201.29			(3,288.41)		604,270.19	666,286.98	4,374.10	
GNMA	2007A Single Family	4.75	11/08/07	10/20/37	120,253.02	132,344.87			(622.21)		119,630.81	132,597.57	874.91	
GNMA	2007A Single Family	4.75	12/28/07	12/20/37	248,105.83	273,117.02			(1,276.45)		246,829.38	273,636.28	1,795.71	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	121,382.04	133,928.47			(892.37)		120,489.67	134,343.06	1,306.96	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	125,497.44	138,006.73			(583.83)		124,913.61	138,749.75	1,326.85	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	404,221.45	444,561.03			(140,656.14)		263,565.31	293,524.45	(10,380.44)	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	113,813.30	125,298.94			(551.25)		113,262.05	126,010.62	1,262.93	
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	1,035,700.57	1,138,993.94			(5,388.37)		1,030,312.20	1,142,139.95	8,534.38	
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	111,305.88	122,501.14			(575.47)		110,730.41	122,741.02	815.35	
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	285,330.29	314,068.77			(1,470.48)		283,859.81	314,663.25	2,064.96	
GNMA	2007A Single Family	5.49	12/20/07	12/20/37	206,749.01	227,332.70			(978.04)		205,770.97	228,528.46	2,173.80	
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	118,852.31	130,833.92			(607.31)		118,245.00	131,087.27	860.66	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	121,463.71	132,999.33			(850.81)		120,612.90	133,003.30	854.78	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	174,623.42	192,011.02			(805.07)		173,818.35	193,045.90	1,839.95	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	45,896.45	50,466.92			(212.26)		45,684.19	50,744.63	489.97	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	270,358.30	297,476.13			(1,373.10)		268,985.20	298,119.55	2,016.52	
GNMA	2007A Single Family	4.75	01/16/08	01/20/38	344,861.58	377,602.13			(1,827.56)		343,034.02	378,254.60	2,480.03	
GNMA	2007A Single Family	5.49	01/16/08	12/20/37	182,388.72	200,761.95			(986.93)		181,401.79	201,805.82	2,030.80	
GNMA	2007A Single Family	4.75	01/16/08	12/20/37	92,237.13	101,515.75			(471.51)		91,765.62	101,722.35	678.11	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	52,540.71	57,825.57			(273.17)		52,267.54	57,938.79	386.39	
GNMA	2007A Single Family	5.49	01/30/08	01/20/38	281,600.19	309,660.80			(1,316.60)		280,283.59	311,312.38	2,968.18	
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	268,767.90	295,572.45			(128,845.01)		139,922.89	155,419.02	(11,308.42)	
GNMA	2007A Single Family	5.49	02/19/08	02/20/38	117,671.57	129,380.13			(55,312.61)		62,358.96	69,260.31	(4,807.21)	
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	49,117.41	54,086.38			(245.12)		48,872.29	54,382.48	541.22	
GNMA	2007A Single Family	5.49	02/13/08	01/20/38	84,596.62	93,031.06			(386.33)		84,210.29	93,533.07	888.34	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	4.75	02/13/08	12/20/37	79,211.19	87,643.97			(1,670.87)		77,540.32	86,389.48	416.38	
GNMA	2007A Single Family	5.49	04/08/08	04/20/38	77,539.69	85,555.07			(1,024.76)		76,514.93	85,520.84	990.53	
GNMA	2007A Single Family	4.75	04/08/08	03/20/38	327,283.32	349,803.05			(1,645.32)		325,638.00	350,617.18	2,459.45	
GNMA	2007A Single Family	4.75	04/08/08	04/20/38	93,231.15	102,644.50			(467.63)		92,763.52	102,851.09	674.22	
GNMA	2007A Single Family	5.49	03/12/08	03/20/38	223,571.20	245,836.97			(1,061.44)		222,509.76	247,143.70	2,368.17	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	114,918.72	126,511.18			(594.13)		114,324.59	126,749.64	832.59	
GNMA	2007A Single Family	4.75	02/19/08	12/20/37	103,503.55	113,334.73			(859.35)		102,644.20	113,189.85	714.47	
GNMA	2007A Single Family	5.49	02/19/08	01/20/38	232,080.79	255,190.49			(1,065.02)		231,015.77	256,585.45	2,459.98	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	145,080.92	158,854.58			(768.96)		144,311.96	159,134.97	1,049.35	
GNMA	2007A Single Family	5.49	02/19/08	10/20/37	136,970.51	150,605.08			(636.75)		136,333.76	151,412.36	1,444.03	
GNMA	2007A Single Family	4.75	02/27/08	02/20/38	90,462.57	99,588.81			(503.86)		89,958.71	99,735.42	650.47	
GNMA	2007A Single Family	5.49	02/27/08	02/20/38	91,887.55	101,644.68			(722.29)		91,165.26	101,902.46	980.07	
GNMA	2007A Single Family	5.49	02/27/08	02/20/38	161,614.09	177,701.35			(735.32)		160,878.77	178,681.45	1,715.42	
GNMA	2007A Single Family	4.75	03/20/08	12/20/37	107,187.59	118,000.76			(551.47)		106,636.12	118,227.13	777.84	
GNMA	2007A Single Family	5.49	03/27/08	03/20/38	203,904.57	224,214.67			(915.34)		202,989.23	225,467.07	2,167.74	
GNMA	2007A Single Family	5.49	03/27/08	02/20/38	167,701.97	184,447.29			(812.48)		166,889.49	185,385.59	1,750.78	
GNMA	2007A Single Family	4.75	04/15/08	02/20/38	105,662.29	116,331.14			(537.17)		105,125.12	116,556.12	762.15	
GNMA	2007A Single Family	5.49	04/15/08	03/20/38	45,180.01	49,686.99			(204.88)		44,975.13	49,956.72	474.61	
GNMA	2007A Single Family	5.49	04/24/08	04/20/38	253,599.37	279,180.51			(2,222.58)		251,376.79	279,681.23	2,723.30	
GNMA	2007A Single Family	4.75	04/24/08	04/20/38	115,950.70	127,663.30			(584.22)		115,366.48	127,918.47	839.39	
GNMA	2007A Single Family	5.49	04/22/08	04/20/38	90,609.03	99,650.97			(407.63)		90,201.40	100,203.74	960.40	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	239,602.90	263,460.83			(1,078.46)		238,524.44	264,931.88	2,549.51	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	74,008.91	81,378.19			(332.55)		73,676.36	81,842.13	796.49	
GNMA	2007A Single Family	4.75	05/07/08	05/20/38	257,147.29	283,104.49			(1,306.88)		255,840.41	283,665.79	1,868.18	
GNMA	2007A Single Family	5.49	05/14/08	04/20/38	88,606.32	97,425.22			(396.00)		88,210.32	97,975.94	946.72	
GNMA	2007A Single Family	4.75	05/14/08	05/20/38	139,832.70	153,960.03			(708.57)		139,124.13	154,263.31	1,011.85	
GNMA	2007A Single Family	4.75	05/21/08	05/20/38	123,305.83	135,159.22			(1,341.81)		121,964.02	134,630.76	813.35	
GNMA	2007A Single Family	5.49	05/28/08	05/20/38	326,952.05	359,628.93			(85,221.92)		241,730.13	268,582.25	(5,824.76)	
GNMA	2007A Single Family	4.75	05/28/08	04/20/38	28,794.92	31,701.11			(149.32)		28,645.60	31,759.48	207.69	
GNMA	2007A Single Family	5.49	06/11/08	05/20/38	220,281.67	241,882.19			(117,270.38)		103,011.29	114,427.51	(10,184.30)	
GNMA	2007A Single Family	5.49	07/09/08	07/20/38	65,007.35	71,575.02			(310.12)		64,697.23	72,001.96	737.06	
GNMA	2007A Single Family	5.49	07/09/08	06/20/38	175,150.80	192,657.55			(783.94)		174,366.86	193,744.67	1,871.06	
GNMA	2007A Single Family	4.75	07/16/08	06/20/38	156,600.50	172,424.96			(792.62)		155,807.88	172,767.07	1,134.73	
GNMA	2007A Single Family	5.49	07/16/08	05/20/38	106,486.89	117,245.59			(515.48)		105,971.41	117,935.55	1,205.44	
GNMA	2007A Single Family	5.49	06/18/08	05/20/38	128,840.64	141,716.30			(602.37)		128,238.27	142,475.74	1,361.81	
GNMA	2007A Single Family	5.49	06/25/08	06/20/38	97,923.60	107,696.04			(433.81)		97,489.79	108,313.89	1,051.66	
GNMA	2007A Single Family	5.49	07/23/08	06/20/38	100,496.33	110,531.35			(454.16)		100,042.17	111,152.35	1,075.16	
GNMA	2007A Single Family	4.75	07/23/08	07/20/38	112,362.56	123,728.49			(552.90)		111,809.66	123,985.93	810.34	
GNMA	2007A Single Family	5.49	08/13/08	08/20/38	200,041.45	221,318.47			(1,228.98)		198,812.47	220,798.34	708.85	
GNMA	2007A Single Family	4.75	08/13/08	07/20/38	67,296.30	74,107.05			(342.57)		66,953.73	74,248.48	484.00	
GNMA	2007A Single Family	4.75	08/13/08	06/20/38	103,867.43	114,355.62			(515.64)		103,351.79	114,601.06	761.08	
GNMA	2007A Single Family	4.75	08/20/08	08/20/38	273,950.37	301,643.34			(1,348.77)		272,601.60	302,286.85	1,992.28	
GNMA	2007A Single Family	4.75	08/27/08	07/20/38	857,901.78	944,712.59			(5,223.82)		852,677.96	945,574.32	6,085.55	
GNMA	2007A Single Family	5.49	08/27/08	08/20/38	83,988.61	92,374.28			(368.39)		83,620.22	92,904.88	898.99	
GNMA	2007A Single Family	5.49	09/10/08	07/20/38	60,689.21	66,749.68			(267.33)		60,421.88	67,131.15	648.80	
GNMA	2007A Single Family	5.49	09/24/08	09/20/38	80,179.51	88,189.25			(356.52)		79,822.99	88,744.43	911.70	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	225,807.84	248,133.06			(1,957.77)		223,850.07	248,602.23	2,426.94	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	95,781.79	105,344.44			(463.32)		95,318.47	105,906.41	1,025.29	
GNMA	2007A Single Family	5.49	10/22/08	09/20/38	320,742.05	352,831.19			(1,492.93)		319,249.12	354,994.23	3,655.97	
GNMA	2007A Single Family	5.49	10/29/08	09/20/38	119,625.87	131,574.41			(516.07)		119,109.80	132,422.81	1,364.47	
GNMA	2007A Single Family	4.75	10/29/08	10/20/38	213,850.68	234,226.86			(1,920.33)		211,930.35	233,767.97	1,461.44	
GNMA	2007A Single Family	4.75	11/25/08	11/20/38	90,559.28	99,713.39			(1,471.24)		89,088.04	98,268.08	25.93	
GNMA	2007A Single Family	4.75	12/10/08	11/20/38	12,122.29	78,981.02			(351.77)		71,770.52	79,153.44	524.19	
GNMA	2007A Single Family	4.75	12/30/08	12/20/38	190,904.54	209,043.16			(930.95)		189,973.59	209,505.58	1,393.37	
GNMA	2007A Single Family	4.75	12/30/08	11/20/38	175,684.05	192,334.72			(932.77)		174,751.28	192,701.14	1,299.19	
GNMA	2007A Single Family	5.49	01/14/09	12/20/38	87,030.22	95,757.81			(375.70)		86,654.52	96,366.82	984.71	
GNMA	2007A Single Family	4.75	01/14/09	12/20/38	75,635.06	82,830.27			(365.03)		75,270.03	83,015.27	550.03	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	374,186.78	411,685.85			(1,933.46)		372,253.32	413,977.01	4,224.62	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	118,910.45	130,768.19			(522.25)		118,388.20	131,594.26	1,348.32	
GNMA	2007A Single Family	5.15	01/21/09	01/20/39	158,956.41	174,786.65			(709.09)		158,247.32	175,891.62	1,814.06	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	449,324.18	494,434.83			(2,014.08)		447,310.10	497,496.15	5,075.40	
GNMA	2007A Single Family	4.75	01/21/09	01/20/39	110,486.58	120,995.35			(521.95)		109,964.63	121,275.85	802.45	
FNMA	2007A Single Family	5.49	08/23/07	08/01/37	75,604.66	82,725.06			(360.74)		75,243.92	82,897.64	533.32	
FNMA	2007A Single Family	4.75	08/23/07	08/01/37	768,582.94	832,701.56			(4,419.48)		764,163.46	833,798.52	5,516.44	
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	340,189.12	375,530.56			(1,590.09)		338,599.03	376,315.25	2,374.78	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	31,308.09	34,560.61			(354.57)		30,953.52	34,401.41	195.37	
FNMA	2007A Single Family	4.75	09/11/07	08/01/37	575,347.57	626,214.16			(6,125.67)		569,221.90	626,671.63	6,583.14	
FNMA	2007A Single Family	5.49	09/25/07	09/01/37	889,128.89	977,323.44			(159,336.14)		729,792.75	804,050.65	(13,936.65)	
FNMA	2007A Single Family	5.49	09/25/07	08/01/37	121,183.84	133,776.20			(701.86)		120,481.98	133,905.34	831.00	
FNMA	2007A Single Family	4.75	09/25/07	09/01/37	929,474.80	1,016,173.66			(67,950.35)		861,524.45	947,316.86	(906.45)	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	481,011.21	527,992.04			(7,733.50)		473,277.71	527,097.48	6,838.94	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	36,397.34	40,297.18			(555.42)		35,841.92	39,950.63	208.87	
FNMA	2007A Single Family	4.75	10/09/07	09/01/37	370,424.90	401,268.93			(2,000.18)		368,424.72	401,780.05	2,511.30	
FNMA	2007A Single Family	4.75	10/09/07	08/01/37	238,553.35	256,335.51			(1,692.51)		236,860.84	256,161.98	1,519.18	
FNMA	2007A Single Family	5.49	10/25/07	09/01/37	659,670.69	725,499.92			(34,514.13)		625,156.56	695,480.26	4,494.47	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	140,737.88	155,041.23			(2,483.23)		138,254.65	153,350.72	792.72	
FNMA	2007A Single Family	4.75	10/25/07	10/01/37	241,540.60	259,551.29			(1,380.21)		240,160.39	259,736.45	1,565.37	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	366,199.24	402,390.27			(1,758.75)		364,440.49	405,023.65	4,392.13	
FNMA	2007A Single Family	5.49	11/08/07	10/01/37	135,711.61	149,401.83			(638.39)		135,073.22	149,762.17	998.73	
FNMA	2007A Single Family	4.75	11/08/07	09/01/37	97,321.05	104,578.39			(508.11)		96,812.94	104,704.80	634.52	
FNMA	2007A Single Family	4.75	11/21/07	10/01/37	73,863.91	79,374.71			(2,170.43)		71,693.48	77,571.46	367.18	
FNMA	2007A Single Family	5.49	11/21/07	10/01/37	142,623.37	156,629.84			(686.29)		141,937.08	157,027.83	1,084.28	
FNMA	2007A Single Family	5.49	11/21/07	09/01/37	238,711.70	262,860.46			(2,646.90)		236,064.80	261,875.44	1,661.88	
FNMA	2007A Single Family	4.75	11/28/07	09/01/37	108,136.21	116,201.80			(570.97)		107,565.24	116,335.36	704.53	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	252,262.80	277,253.15			(1,236.94)		251,025.86	279,081.82	3,065.61	
FNMA	2007A Single Family	5.49	12/12/07	09/01/37	86,583.48	95,100.53			(452.27)		86,131.21	95,256.55	608.29	
FNMA	2007A Single Family	4.75	12/11/07	12/01/37	420,029.18	455,083.25			(2,185.92)		417,843.26	455,764.75	2,867.42	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	253,085.93	278,785.42			(1,258.86)		251,827.07	279,482.66	1,956.10	
FNMA	2007A Single Family	5.49	12/20/07	12/01/37	125,444.28	137,980.54			(614.87)		124,829.41	138,333.47	967.80	
FNMA	2007A Single Family	4.75	12/28/07	12/01/37	152,078.16	163,496.51			(833.86)		151,244.30	163,722.39	1,059.74	
FNMA	2007A Single Family	5.49	01/16/08	08/01/37	100,249.76	110,497.39			(799.10)		99,450.66	110,377.32	679.03	
FNMA	2007A Single Family	4.75	01/30/08	12/01/37	87,052.54	93,551.50			(446.14)		86,606.40	93,673.63	568.27	
FNMA	2007A Single Family	5.49	02/13/08	11/01/37	201,348.93	222,976.76			(133,406.10)		67,942.83	75,755.10	(13,815.56)	
FNMA	2007A Single Family	4.75	02/13/08	01/01/38	193,719.36	208,184.74			(993.68)		192,725.68	208,455.79	1,264.73	
FNMA	2007A Single Family	5.49	02/19/08	01/01/38	188,691.49	207,665.54			(1,138.35)		187,553.14	207,849.35	1,322.16	
FNMA	2007A Single Family	4.75	03/12/08	02/01/38	214,026.50	230,014.52			(1,100.32)		212,926.18	230,311.07	1,396.87	
FNMA	2007A Single Family	5.49	03/20/08	02/01/38	276,981.97	304,585.87			(1,633.00)		275,348.97	306,287.18	3,334.31	
FNMA	2007A Single Family	5.49	03/20/08	11/01/37	324,531.06	356,965.72			(1,925.59)		322,605.47	357,526.94	2,486.81	
FNMA	2007A Single Family	4.75	03/27/08	03/01/38	175,249.23	188,442.52			(1,115.41)		174,133.82	188,526.48	1,199.37	
FNMA	2007A Single Family	5.49	04/08/08	03/01/38	171,410.14	188,259.66			(790.60)		170,619.54	188,698.35	1,229.29	
FNMA	2007A Single Family	5.49	04/22/08	04/01/38	52,755.31	58,049.44			(236.18)		52,519.13	58,211.52	398.26	
Freddie Mac	2007A Single Family	4.75	05/07/08	04/01/38	114,731.17	122,832.42			(382.77)		114,348.40	123,503.24	1,053.59	
Freddie Mac	2007A Single Family	5.49	05/07/08	01/01/38	153,734.79	168,821.66			(820.28)		152,914.51	169,551.89	1,550.51	
Freddie Mac	2007A Single Family	5.49	05/07/08	03/01/38	168,784.81	184,069.33			(135,252.72)		33,532.09	36,872.27	(11,944.34)	
Freddie Mac	2007A Single Family	5.49	05/28/08	03/01/38	130,107.86	141,852.36			(599.97)		129,507.89	142,515.81	1,263.42	
Freddie Mac	2007A Single Family	4.75	06/18/08	05/01/38	114,696.59	122,997.56			(993.03)		113,703.56	122,972.88	968.35	
Freddie Mac	2007A Single Family	5.49	06/18/08	05/01/38	122,527.25	133,701.29			(581.15)		121,946.10	134,321.31	1,201.17	
Freddie Mac	2007A Single Family	5.49	06/25/08	06/01/38	190,424.27	207,655.86			(965.57)		189,458.70	208,795.53	2,105.24	
Freddie Mac	2007A Single Family	4.75	06/25/08	05/01/38	70,505.59	75,561.07			(369.60)		70,135.99	75,810.84	619.37	
Freddie Mac	2007A Single Family	5.49	07/16/08	06/01/38	126,313.98	137,790.50			(605.25)		125,708.73	138,402.91	1,217.66	
Freddie Mac	2007A Single Family	5.49	07/16/08	05/01/38	204,106.77	222,808.63			(922.19)		203,184.58	223,893.67	2,007.23	
Freddie Mac	2007A Single Family	4.75	07/23/08	07/01/38	154,175.24	165,034.06			(72,230.13)		81,945.11	88,469.64	(4,334.29)	
Freddie Mac	2007A Single Family	5.49	08/13/08	07/01/38	130,070.39	141,786.46			(581.07)		129,489.32	142,440.54	1,235.15	
Freddie Mac	2007A Single Family	5.49	09/17/08	07/01/38	24,074.73	26,295.44			(106.08)		23,968.65	26,430.19	240.83	
GNMA	2007A Single Family	5.25	12/28/07	12/20/37	9,537.07	10,390.46			(46.39)		9,490.68	10,451.87	107.80	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	4,545.12	5,036.31			(20.49)		4,524.63	5,060.12	44.30	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	37,093.63	40,792.04			(178.51)		36,915.12	41,030.69	417.16	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	3,845.14	4,227.40			(18.37)		3,826.77	4,249.67	40.64	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	4,033.23	4,506.30			(17.65)		4,015.58	4,527.48	38.83	
GNMA	2007A Single Family	5.25	12/11/07	12/20/37	48,782.80	53,683.51			(250.16)		48,532.64	53,977.62	544.27	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	8,431.67	9,267.80			(40.61)		8,391.06	9,316.87	89.68	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	14,853.51	16,348.07			(97.97)		14,755.54	16,412.20	162.10	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	8,672.39	9,531.92			(41.93)		8,630.46	9,582.66	92.67	
GNMA	2007A Single Family				4,155.70	4,569.01			(4,155.70)				(413.31)	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	1,755.41	1,940.51			(11.38)		1,744.03	1,948.33	19.20	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	6,793.53	7,588.60			(28.90)		6,764.63	7,625.50	65.80	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,936.95	5,371.25			(24.29)		4,912.66	5,407.10	60.14	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	3,851.23	4,235.01			(18.16)		3,833.07	4,257.62	40.77	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	2,844.06	3,177.91			(12.09)		2,831.97	3,193.37	27.55	
GNMA	2007A Single Family	6.00	01/16/08	12/20/37	6,067.09	6,777.65			(26.24)		6,040.85	6,810.24	58.83	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.25	01/16/08	12/20/37	8,543.42	9,395.06			(44.82)		8,498.60	9,449.77	99.53	
GNMA	2007A Single Family	5.25	01/16/08	01/20/38	53,314.71	58,681.56			(269.60)		53,045.11	59,007.75	595.79	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,300.86	4,685.35			(20.42)		4,280.44	4,713.85	48.92	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	2,046.81	2,250.88			(9.71)		2,037.10	2,262.62	21.45	
GNMA	2007A Single Family	5.25	02/13/08	02/20/38	3,214.95	3,534.09			(15.83)		3,199.12	3,552.89	34.63	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	4,264.40	4,763.31			(18.03)		4,246.37	4,786.68	41.40	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,571.96	5,025.15			(21.57)		4,550.39	5,052.59	49.01	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,084.64	4,496.71			(21.24)		4,063.40	4,520.77	45.30	
GNMA	2007A Single Family	6.00	02/13/08	01/20/38	9,305.86	10,395.19			(39.38)		9,266.48	10,446.17	90.36	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	4,411.94	4,850.94			(21.26)		4,390.68	4,876.43	46.75	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	10,902.21	11,986.65			(54.50)		10,847.71	12,047.55	115.40	
GNMA	2007A Single Family	5.25	04/08/08	03/20/38	12,555.76	13,801.91			(59.77)		12,495.99	13,876.52	134.38	
GNMA	2007A Single Family	6.00	04/08/08	04/20/38	5,543.30	6,193.37			(23.85)		5,519.45	6,223.74	54.22	
GNMA	2007A Single Family	5.25	04/08/08	04/20/38	6,794.96	7,478.60			(53.11)		6,741.85	7,499.46	73.97	
GNMA	2007A Single Family	6.00	03/12/08	03/20/38	3,578.47	4,018.70			(33.26)		3,545.21	4,017.10	31.66	
GNMA	2007A Single Family	5.25	03/12/08	03/20/38	8,322.53	9,150.41			(39.04)		8,283.49	9,199.75	88.38	
GNMA	2007A Single Family	5.25	03/20/08	03/20/38	8,488.28	9,328.13			(47.27)		8,441.01	9,375.49	94.63	
GNMA	2007A Single Family	6.00	02/19/08	01/20/38	6,789.81	7,585.10			(30.18)		6,759.63	7,620.58	65.66	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	7,269.21	8,002.02			(37.74)		7,231.47	8,045.27	80.99	
GNMA	2007A Single Family	6.00	02/19/08	02/20/38	3,570.28	3,988.43			(17.44)		3,552.84	4,005.37	34.38	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	8,224.49	9,071.96			(68.24)		8,156.25	9,093.55	89.83	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	3,892.69	4,348.89			(16.43)		3,876.26	4,370.14	37.68	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	3,068.14	3,374.46			(14.56)		3,053.58	3,391.99	32.09	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	2,006.43	2,207.98			(10.18)		1,996.25	2,220.40	22.60	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	2,062.62	2,268.07			(12.68)		2,049.94	2,276.95	21.56	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	6,389.84	7,137.75			(26.90)		6,362.94	7,172.88	62.03	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	8,059.29	8,869.59			(100.85)		7,958.44	8,869.81	101.07	
GNMA	2007A Single Family	5.25	03/27/08	03/20/38	5,064.18	5,567.62			(25.38)		5,038.80	5,595.95	53.71	
GNMA	2007A Single Family	6.00	03/27/08	03/20/38	9,879.33	11,036.59			(41.83)		9,837.50	11,090.27	95.51	
GNMA	2007A Single Family	5.25	04/15/08	03/20/38	3,015.62	3,316.58			(14.55)		3,001.07	3,323.19	21.16	
GNMA	2007A Single Family	6.00	04/15/08	04/20/38	2,844.61	3,212.67			(38.12)		2,806.49	3,197.82	23.27	
GNMA	2007A Single Family	6.00	04/22/08	04/20/38	8,615.06	9,610.91			(4,912.09)		3,702.97	4,166.94	(531.88)	
GNMA	2007A Single Family	6.00	05/07/08	04/20/38	7,242.88	8,090.55			(30.30)		7,212.58	8,130.70	70.45	
GNMA	2007A Single Family	5.25	05/07/08	05/20/38	33,030.17	36,328.01			(162.97)		32,867.20	36,537.47	372.43	
GNMA	2007A Single Family	5.25	05/07/08	04/20/38	5,180.47	5,694.18			(23.96)		5,156.51	5,726.06	55.84	
GNMA	2007A Single Family	5.25	05/14/08	04/20/38	4,845.61	5,325.19			(22.77)		4,822.84	5,355.11	52.69	
GNMA	2007A Single Family	6.00	05/21/08	05/20/38	4,675.36	5,222.58			(31.65)		4,643.71	5,234.55	43.62	
GNMA	2007A Single Family	6.00	05/28/08	05/20/38	6,224.88	6,953.77			(27.61)		6,197.27	6,986.56	60.40	
GNMA	2007A Single Family	5.25	05/28/08	01/20/38	2,960.25	3,255.17			(14.14)		2,946.11	3,272.21	31.18	
GNMA	2007A Single Family	6.00	06/11/08	06/20/38	5,362.25	5,989.86			(21.89)		5,340.36	6,019.77	51.80	
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	3,509.59	3,864.11			(21.40)		3,488.19	3,881.57	38.86	
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	10,613.64	11,681.28			(54.87)		10,558.77	11,747.27	120.86	
GNMA	2007A Single Family	6.00	07/09/08	07/20/38	20,366.35	22,851.17			(5,070.52)		15,295.83	17,241.69	(538.96)	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	7,420.32	8,165.79			(49.88)		7,370.44	8,199.24	83.33	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	9,614.69	10,573.36			(44.04)		9,570.65	10,631.74	102.42	
GNMA	2007A Single Family	6.00	07/16/08	07/20/38	1,796.86	2,028.85			(18.73)		1,778.13	2,025.56	15.44	
GNMA	2007A Single Family	6.00	06/18/08	06/20/38	10,758.69	12,003.12			(47.53)		10,711.16	12,056.95	101.36	
GNMA	2007A Single Family	5.25	06/18/08	06/20/38	8,341.98	9,183.71			(53.02)		8,288.96	9,223.02	92.33	
GNMA	2007A Single Family	6.00	06/25/08	06/20/38	13,984.98	15,793.62			(2,604.06)		11,380.92	12,821.29	(368.27)	
GNMA	2007A Single Family	5.25	06/25/08	06/20/38	4,110.70	4,517.57			(18.81)		4,091.89	4,545.75	46.99	
GNMA	2007A Single Family	5.25	07/16/08	07/20/38	18,161.24	19,963.71			(4,073.89)		14,087.35	15,648.40	(241.42)	
GNMA	2007A Single Family	6.00	07/23/08	07/20/38	8,432.27	9,419.42			(2,959.58)		5,472.69	6,168.86	(290.98)	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	20,628.23	22,693.39			(4,280.74)		16,347.49	18,149.54	(263.11)	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	2,959.46	3,255.51			(13.52)		2,945.94	3,273.11	31.12	
GNMA	2007A Single Family	6.00	07/29/08	07/20/38	1,322.15	1,476.98			(5.33)		1,316.82	1,484.40	12.75	
GNMA	2007A Single Family	5.25	07/29/08	07/20/38	4,724.96	5,196.46			(21.44)		4,703.52	5,228.22	53.20	
GNMA	2007A Single Family	5.25	07/29/08	07/20/38	7,295.59	8,023.79			(33.55)		7,262.04	8,067.64	77.40	
GNMA	2007A Single Family	6.00	08/27/08	08/20/38	2,239.58	2,501.61			(9.03)		2,230.55	2,514.20	21.62	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,954.31	5,448.60			(23.00)		4,931.31	5,481.39	55.79	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	8,920.63	9,810.75			(40.38)		8,880.25	9,870.92	100.55	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	18,825.20	21,031.16			(79.98)		18,745.22	21,236.95	285.77	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	33,603.99	36,984.44			(4,051.18)		29,552.81	32,858.27	(74.99)	
GNMA	2007A Single Family	5.25	08/13/08	07/20/38	27,767.34	30,555.93			(268.32)		27,499.02	30,581.72	294.11	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	2,561.57	2,861.74			(14.00)		2,547.57	2,871.96	24.22	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	4,581.68	5,036.25			(23.70)		4,557.98	5,062.09	49.54	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	14,105.56	15,521.09			(75.82)		14,029.74	15,607.29	162.02	
GNMA	2007A Single Family	6.00	08/20/08	08/20/38	3,334.51	3,725.06			(13.61)		3,320.90	3,743.52	32.07	
GNMA	2007A Single Family	5.25	08/20/08	08/20/38	19,067.81	20,987.04			(138.36)		18,929.45	21,065.55	216.87	
GNMA	2007A Single Family	5.25	08/20/08	08/20/38	3,459.44	3,803.86			(15.62)		3,443.82	3,827.44	39.20	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,873.40	5,359.70			(22.14)		4,851.26	5,392.43	54.87	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	3,640.80	4,003.37			(16.41)		3,624.39	4,028.23	41.27	
GNMA	2007A Single Family	6.00	08/27/08	08/20/38	5,897.62	6,588.26			(23.82)		5,873.80	6,621.37	56.93	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	32,663.48	35,933.92			(155.66)		32,507.82	36,148.12	369.86	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	9,890.52	10,889.90			(69.89)		9,820.63	10,929.39	109.38	
GNMA	2007A Single Family	6.00	09/10/08	09/20/38	10,358.20	11,704.88			(42.14)		10,316.06	11,762.38	99.64	
GNMA	2007A Single Family	5.25	09/10/08	09/20/38	31,366.79	34,510.28			(154.94)		31,211.85	34,708.68	353.34	
GNMA	2007A Single Family	5.25	09/10/08	08/20/38	12,783.70	14,057.16			(59.21)		12,724.49	14,142.71	144.76	
GNMA	2007A Single Family	5.25	09/17/08	09/20/38	7,661.84	8,436.99			(38.55)		7,623.29	8,484.09	85.65	
GNMA	2007A Single Family	5.25	09/17/08	08/20/38	8,137.35	8,949.72			(36.67)		8,100.68	9,004.54	91.49	
GNMA	2007A Single Family	5.25	09/24/08	07/20/38	4,002.16	4,401.97			(18.17)		3,983.99	4,428.73	44.93	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,804.68	3,132.91			(11.46)		2,793.22	3,148.52	27.07	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	19,551.89	21,513.52			(92.09)		19,459.80	21,641.17	219.74	
GNMA	2007A Single Family	5.25	09/24/08	08/20/38	3,135.72	3,452.03			(15.70)		3,120.02	3,471.71	35.38	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	4,775.90	5,252.75			(22.46)		4,753.44	5,281.10	50.81	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	7,690.89	8,589.70			(5,232.16)		2,458.73	2,771.86	(585.68)	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	10,890.99	11,979.20			(51.68)		10,839.31	12,042.90	115.38	
GNMA	2007A Single Family	6.00	10/08/08	10/20/38	15,437.13	17,246.50			(112.89)		15,324.24	17,476.35	342.74	
GNMA	2007A Single Family	5.25	10/08/08	09/20/38	7,305.22	8,032.37			(33.09)		7,272.13	8,082.43	83.15	
GNMA	2007A Single Family	6.00	10/15/08	09/20/38	4,193.83	4,684.71			(17.02)		4,176.81	4,708.21	40.52	
GNMA	2007A Single Family	6.00	10/15/08	06/20/38	3,055.97	3,415.24			(12.42)		3,043.55	3,432.28	29.46	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	13,728.95	15,413.71			(57.51)		13,671.44	15,488.18	131.98	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	24,725.32	27,207.66			(3,902.32)		20,823.00	23,158.61	(146.73)	
GNMA	2007A Single Family	5.25	10/22/08	09/20/38	5,239.48	5,781.49			(56.71)		5,182.77	5,780.64	55.86	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	8,629.59	9,662.40			(64.96)		8,564.63	9,678.09	80.65	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	9,315.37	10,246.97			(41.54)		9,273.83	10,309.85	104.42	
GNMA	2007A Single Family	5.25	10/22/08	08/20/38	4,388.86	4,827.49			(25.80)		4,363.06	4,847.63	45.94	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	5,054.04	5,558.67			(22.71)		5,031.33	5,592.94	56.98	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	10,944.55	12,368.53			(44.53)		10,900.02	12,429.39	105.39	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	6,047.88	6,756.17			(26.86)		6,021.02	6,787.63	58.32	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	13,419.39	14,755.33			(67.17)		13,352.22	14,839.95	151.79	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	7,918.83	8,707.35			(35.76)		7,883.07	8,761.59	90.00	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	8,200.81	9,160.84			(42.64)		8,158.17	9,196.19	77.99	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	19,984.30	22,424.00			(82.09)		19,902.21	22,545.94	204.03	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	4,172.17	4,662.58			(16.52)		4,155.65	4,686.11	40.05	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	8,694.60	9,712.54			(35.80)		8,658.80	9,760.60	83.86	
GNMA	2007A Single Family	5.25	11/19/08	11/20/38	4,154.95	4,570.20			(21.86)		4,133.09	4,594.64	46.30	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,856.23	3,190.83			(13.27)		2,842.96	3,205.04	27.48	
GNMA	2007A Single Family	5.25	11/25/08	11/20/38	5,137.85	5,650.98			(23.32)		5,114.53	5,685.62	57.96	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	5,173.36	5,779.67			(22.21)		5,151.15	5,807.20	49.74	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	12,592.32	14,069.86			(50.36)		12,541.96	14,140.89	121.39	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	21,106.40	23,699.24			(87.25)		21,019.15	23,814.64	202.65	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	12,269.86	13,538.46			(104.32)		12,165.54	13,568.98	134.84	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	4,937.12	5,428.93			(21.83)		4,915.29	5,463.37	56.27	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	9,937.49	11,104.00			(42.55)		9,894.94	11,157.11	95.66	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	1,798.38	2,009.28			(7.28)		1,791.10	2,019.37	17.37	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	2,469.70	2,759.29			(10.60)		2,459.10	2,772.49	23.80	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	4,658.42	5,204.84			(18.80)		4,639.62	5,231.03	44.99	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	2,471.22	2,760.73			(9.71)		2,461.51	2,774.87	23.85	
GNMA	2007A Single Family	6.00	02/18/09	01/20/39	2,604.03	2,909.45			(10.25)		2,593.78	2,924.37	25.17	
GNMA	2007A Single Family	5.25	02/25/09	02/20/39	2,512.12	2,763.00			(11.69)		2,500.43	2,778.41	27.10	
GNMA	2007A Single Family	5.49	02/25/09	01/20/39	2,738.17	3,012.02			(11.52)		2,726.65	3,031.65	31.15	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	12,597.45	14,072.56			(3,486.04)		9,111.41	10,271.36	(315.16)	
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,469.96	4,915.90			(19.63)		4,450.33	4,946.95	50.68	
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,418.54	4,859.35			(21.62)		4,396.92	4,884.84	47.11	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	6,969.13	7,786.59			(26.95)		6,942.18	7,827.57	67.93	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	2,329.09	2,602.01			(9.08)		2,320.01	2,615.48	22.55	
GNMA	2007A Single Family	5.25	03/11/09	02/20/39	4,990.56	5,490.34			(24.07)		4,966.49	5,519.15	52.88	
GNMA	2007A Single Family	5.25	03/11/09	01/20/39	4,152.04	4,566.31			(18.11)		4,133.93	4,595.28	47.08	
GNMA	2007A Single Family	6.00	03/11/09	02/20/39	4,552.14	5,087.13			(21.61)		4,530.53	5,109.42	43.90	
GNMA	2007A Single Family	6.00	03/18/09	03/20/39	8,349.92	9,329.23			(32.25)		8,317.67	9,378.57	81.59	

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Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	6.00	03/25/09	03/20/39	2,319.77	2,591.89			(8.94)		2,310.83	2,605.55	22.60	
GNMA	2007A Single Family	6.00	04/08/09	10/20/38	2,611.92	2,918.21			(15.85)		2,596.07	2,927.00	24.64	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	3,781.47	4,158.38			(17.30)		3,764.17	4,181.57	40.49	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	2,714.55	3,031.98			(11.05)		2,703.50	3,047.17	26.24	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,249.95	3,630.93			(12.76)		3,237.19	3,649.49	31.32	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	7,134.96	7,971.31			(29.43)		7,105.53	8,010.64	68.76	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	13,813.60	15,176.19			(63.43)		13,750.17	15,292.36	179.60	
GNMA	2007A Single Family	6.00	01/14/09	12/20/38	6,354.80	7,099.88			(25.17)		6,329.63	7,136.19	61.48	
GNMA	2007A Single Family	5.25	01/14/09	01/20/39	11,147.27	12,260.93			(3,234.90)		7,912.37	8,797.32	(228.71)	
GNMA	2007A Single Family	5.25	01/14/09	12/20/38	4,104.14	4,513.44			(18.15)		4,085.99	4,541.90	46.61	
GNMA	2007A Single Family	6.00	01/14/09	01/20/39	17,244.77	19,354.71			(4,919.89)		12,324.88	13,896.98	(537.84)	
GNMA	2007A Single Family	6.00	01/21/09	01/20/39	4,372.40	4,886.68			(17.24)		4,355.16	4,911.65	42.21	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,349.42	2,624.77			(9.28)		2,340.14	2,638.18	22.69	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	6,488.42	7,135.52			(28.48)		6,459.94	7,180.68	73.64	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	8,086.69	8,893.45			(39.39)		8,047.30	8,940.70	86.64	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,817.03	3,164.67			(16.87)		2,800.16	3,173.79	25.99	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	4,454.96	4,900.53			(19.49)		4,435.47	4,931.21	50.17	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	5,925.64	6,517.32			(27.07)		5,898.57	6,553.46	63.21	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	4,917.29	5,493.30			(19.05)		4,898.24	5,521.84	47.59	
GNMA	2007A Single Family	5.25	10/15/09	09/20/39	3,492.94	3,849.75			(14.66)		3,478.28	3,883.43	48.34	
GNMA	2007A Single Family	5.25	10/29/09	10/20/39	5,091.59	5,602.87			(21.74)		5,069.85	5,637.50	56.37	
GNMA	2007A Single Family				3,012.69	3,320.42			(3,012.69)				(307.73)	
GNMA	2007A Single Family	6.00	11/24/09	09/20/39	5,183.87	5,797.85			(19.01)		5,164.86	5,829.03	50.19	
GNMA	2007A Single Family	5.25	11/24/09	10/20/39	9,102.58	10,034.09			(38.22)		9,064.36	10,159.03	163.16	
GNMA	2007A Single Family	5.25	05/18/10	04/20/40	37,178.01	40,978.84			(3,594.49)		33,583.52	37,604.39	220.04	
GNMA	2007A Single Family	5.25	05/25/10	05/20/40	41,345.16	45,565.36			(3,989.46)		37,355.70	41,819.23	243.33	
GNMA	2007A Single Family	6.00	12/17/09	11/20/39	6,136.79	6,850.74			(24.12)		6,112.67	6,883.17	56.55	
GNMA	2007A Single Family	5.25	12/17/09	12/20/39	14,125.94	15,551.53			(59.78)		14,066.16	15,649.47	157.72	
GNMA	2007A Single Family	5.25	12/17/09	11/20/39	3,183.78	3,509.33			(13.14)		3,170.64	3,553.44	57.25	
GNMA	2007A Single Family	6.00	12/29/09	12/20/39	9,748.12	10,899.00			(35.36)		9,712.76	10,958.59	94.95	
GNMA	2007A Single Family	5.25	01/20/10	12/20/39	12,731.34	14,033.39			(51.94)		12,679.40	14,210.62	229.17	
GNMA	2007A Single Family	5.25	01/27/10	12/20/39	9,855.25	10,863.86			(41.47)		9,813.78	11,000.03	177.64	
GNMA	2007A Single Family	6.00	01/27/10	12/20/39	2,534.44	2,834.85			(13.41)		2,521.03	2,845.62	24.18	
GNMA	2007A Single Family	5.25	02/17/10	01/20/40	4,945.83	5,450.82			(20.15)		4,925.68	5,519.71	89.04	
GNMA	2007A Single Family	5.25	02/23/10	12/20/39	4,291.66	4,730.16			(17.59)		4,274.07	4,789.54	76.97	
GNMA	2007A Single Family	5.25	02/23/10	02/20/40	19,751.89	21,770.83			(80.07)		19,671.82	22,046.97	356.21	
GNMA	2007A Single Family	6.00	03/16/10	03/20/40	3,015.94	3,372.16			(10.89)		3,005.05	3,390.77	29.50	
GNMA	2007A Single Family	5.25	03/17/10	03/20/40	1,602,561.31	1,688,984.03			(7,395.31)		1,595,166.00	1,712,551.14	30,962.42	
GNMA	2007A Single Family	5.25	03/30/10	03/20/40	56,997.67	62,808.20			(15,119.56)		41,878.11	46,512.97	(1,175.67)	
GNMA	2007A Single Family	5.25	03/30/10	02/20/40	2,716.68	2,994.19			(11.25)		2,705.43	3,031.80	48.86	
GNMA	2007A Single Family	5.25	04/13/10	03/20/40	7,445.67	8,203.99			(64.06)		7,381.61	8,218.66	78.73	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	48,269.70	53,145.08			(321.01)		47,948.69	53,352.32	528.25	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	8,237.34	9,078.66			(34.17)		8,203.17	9,192.38	147.89	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	45,221.76	49,845.03			(210.48)		45,011.28	50,445.99	811.44	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	2,465.65	2,717.66			(10.11)		2,455.54	2,751.78	44.23	
GNMA	2007A Single Family	5.25	04/28/10	04/20/40	43,355.68	47,781.00			(7,350.31)		36,005.37	39,985.78	(444.91)	
GNMA	2007A Single Family	5.25	06/15/10	06/20/40	63,233.72	69,698.84			(294.21)		62,939.51	70,536.80	1,132.17	
GNMA	2007A Single Family	5.25	07/20/10	07/20/40	29,197.05	32,189.64			(2,900.46)		26,296.59	29,454.65	165.47	
GNMA	2007A Single Family	5.25	07/28/10	06/20/40	2,437.57	2,687.29			(10.02)		2,427.55	2,721.33	44.06	
GNMA	2007A Single Family	5.25	07/28/10	07/20/40	38,023.90	41,916.14			(161.72)		37,862.18	42,440.84	686.42	
GNMA	2007A Single Family	5.25	08/17/10	07/20/40	31,364.81	34,637.93			(2,620.63)		28,744.18	32,192.71	175.41	
GNMA	2007A Single Family	5.25	08/24/10	08/20/40	25,532.08	28,209.70			(101.96)		25,430.12	28,505.48	397.74	
GNMA	2007A Single Family	5.25	09/14/10	08/20/40	12,696.35	13,996.84			(49.94)		12,646.41	14,176.60	229.70	
GNMA	2007A Single Family	5.25	06/29/10	04/20/40	7,958.63	8,771.89			(31.65)		7,926.98	8,883.37	143.13	
GNMA	2007A Single Family	5.25	06/29/10	06/20/40	40,589.89	44,687.58			(162.68)		40,427.21	45,275.43	750.53	
GNMA	2007A Single Family	5.25	09/21/10	08/20/40	28,012.06	30,872.50			(109.92)		27,902.14	31,266.37	503.79	
GNMA	2007A Single Family	5.25	10/19/10	10/20/40	37,156.02	41,056.02			(146.82)		37,009.20	41,488.61	579.41	
GNMA	2007A Single Family	5.25	11/09/10	10/20/40	15,448.78	17,070.67			(4,268.06)		11,180.72	12,422.23	(380.38)	
GNMA	2007A Single Family	5.25	12/21/10	11/15/40	6,431.47	7,069.05			(25.23)		6,406.24	7,126.21	82.39	
FNMA	2007A Single Family	6.00	12/11/07	12/01/37	2,298.75	2,544.48			(9.89)		2,288.86	2,559.99	25.40	
FNMA	2007A Single Family	5.25	12/11/07	11/01/37	3,799.71	4,154.99			(18.44)		3,781.27	4,163.46	26.91	
FNMA	2007A Single Family	5.25	12/12/07	12/01/37	20,570.41	22,473.81			(115.03)		20,455.38	22,609.94	251.16	
FNMA	2007A Single Family	5.25	12/20/07	11/01/37	4,684.95	5,124.84			(23.00)		4,661.95	5,137.91	36.07	
FNMA	2007A Single Family	5.25	12/20/07	12/01/37	12,817.57	14,029.27			(63.75)		12,753.82	14,060.74	95.22	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	9,002.06	9,867.03			(49.51)		8,952.55	9,874.18	56.66	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	3,429.56	3,756.98			(16.50)		3,413.06	3,767.17	26.69	
FNMA	2007A Single Family	6.00	01/16/08	12/01/37	5,512.89	6,113.86			(23.50)		5,489.39	6,149.55	59.19	
FNMA	2007A Single Family	5.25	01/16/08	12/01/37	26,834.39	29,473.66			(188.99)		26,645.40	29,494.39	209.72	
FNMA	2007A Single Family	6.00	01/30/08	01/01/38	11,301.85	12,553.53			(53.05)		11,248.80	12,625.45	124.97	
FNMA	2007A Single Family	5.25	01/30/08	01/01/38	5,979.33	6,549.40			(28.84)		5,950.49	6,562.49	41.93	
FNMA	2007A Single Family	6.00	02/13/08	02/01/38	3,400.46	3,770.24			(14.44)		3,386.02	3,793.51	37.71	
FNMA	2007A Single Family	5.25	02/13/08	02/01/38	9,903.45	10,844.27			(47.83)		9,855.62	10,865.81	69.37	
FNMA	2007A Single Family	5.25	02/13/08	01/01/38	11,882.66	13,013.24			(8,283.42)		3,599.24	3,968.85	(760.97)	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,969.35	7,630.22			(38.88)		6,930.47	7,641.80	50.46	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,994.00	7,658.68			(33.12)		6,960.88	7,674.81	49.25	
FNMA	2007A Single Family	6.00	02/19/08	02/01/38	2,345.83	2,600.94			(9.86)		2,335.97	2,617.03	25.95	
FNMA	2007A Single Family	6.00	02/27/08	02/01/38	5,354.58	5,920.70			(30.16)		5,324.42	5,953.36	62.82	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	5,390.99	5,926.61			(28.63)		5,362.36	5,934.16	36.18	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	15,741.48	17,285.20			(84.59)		15,656.89	17,319.99	119.38	
FNMA	2007A Single Family	6.00	03/20/08	03/01/38	4,777.81	5,297.62			(24.61)		4,753.20	5,325.28	52.27	
FNMA	2007A Single Family	5.25	03/27/08	03/01/38	7,991.58	8,757.87			(40.20)		7,951.38	8,774.80	57.13	
FNMA	2007A Single Family	6.00	03/27/08	03/01/38	2,433.28	2,697.97			(10.42)		2,422.86	2,714.43	26.88	
FNMA	2007A Single Family	5.25	04/15/08	04/01/38	2,367.24	2,595.47			(12.92)		2,354.32	2,601.11	18.56	
FNMA	2007A Single Family	6.00	02/04/09	10/01/38	1,433.96	1,590.37			(5.95)		1,428.01	1,600.28	15.86	
GNMA	2007A Single Family	5.25	09/16/09	08/20/39	6,020.00	6,624.62			(29.16)		5,990.84	6,657.84	62.38	
GNMA	2007A Single Family	5.25	09/16/09	08/20/39	4,840.67	5,310.27			(20.87)		4,819.80	5,341.54	52.14	
GNMA	2007A Single Family	6.00	09/16/09	08/20/39	8,310.66	9,293.98			(30.74)		8,279.92	9,343.76	80.52	
GNMA	2007A Single Family	6.00	09/29/09	09/20/39	2,591.07	2,898.10			(9.63)		2,581.44	2,913.49	25.02	
GNMA	2007A Single Family	5.25	09/29/09	09/20/39	8,715.50	9,589.99			(40.45)		8,675.05	9,645.94	96.40	
Freddie Mac	2007A Single Family	5.25	12/11/07	11/01/37	7,806.41	8,519.02			(37.79)		7,768.62	8,557.35	76.12	
Freddie Mac	2007A Single Family				5,544.71	6,053.33			(5,544.71)				(508.62)	
Freddie Mac	2007A Single Family	5.25	12/20/07	12/01/37	6,716.01	7,330.87			(3,584.76)		3,131.25	3,450.79	(295.32)	
Freddie Mac	2007A Single Family				3,009.17	3,332.77			(3,009.17)				(323.60)	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	12,699.95	13,869.59			(62.56)		12,637.39	13,932.63	125.60	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	4,418.47	4,827.65			(21.12)		4,397.35	4,850.72	44.19	
Freddie Mac	2007A Single Family	5.25	01/30/08	01/01/38	13,799.15	15,032.71			(80.15)		13,719.00	15,084.68	132.12	
Freddie Mac	2007A Single Family	5.25	01/30/08	12/01/37	5,923.95	6,464.99			(28.32)		5,895.63	6,495.42	58.75	
Freddie Mac	2007A Single Family	6.00	02/13/08	01/01/38	1,626.32	1,797.98			(7.37)		1,618.95	1,807.22	16.61	
Freddie Mac	2007A Single Family	5.25	02/13/08	01/01/38	2,703.82	2,948.80			(12.85)		2,690.97	2,961.79	25.84	
Freddie Mac	2007A Single Family	5.25	03/20/08	02/01/38	2,497.41	2,724.98			(11.79)		2,485.62	2,737.38	24.19	
Freddie Mac	2007A Single Family	6.00	03/20/08	03/01/38	4,017.19	4,449.57			(17.05)		4,000.14	4,476.28	43.76	
Freddie Mac	2007A Single Family	6.00	04/22/08	02/01/38	2,131.04	2,359.88			(9.50)		2,121.54	2,372.97	22.59	
Freddie Mac	2007A Single Family	5.25	05/14/08	04/01/38	5,568.44	6,072.83			(25.94)		5,542.50	6,100.20	53.31	
Freddie Mac	2007A Single Family	6.00	05/15/08	04/01/38	2,200.25	2,432.84			(9.24)		2,191.01	2,446.52	22.92	
Freddie Mac	2007A Single Family	5.25	05/21/08	04/01/38	11,113.09	12,128.65			(6,715.98)		4,397.11	4,850.26	(562.41)	
Freddie Mac	2007A Single Family	5.25	05/21/08	05/01/38	3,849.79	4,193.27			(18.02)		3,831.77	4,211.14	35.89	
Freddie Mac	2007A Single Family	5.25	05/28/08	04/01/38	3,241.05	3,538.40			(16.42)		3,224.63	3,553.76	31.78	
Freddie Mac	2007A Single Family	6.00	06/18/08	05/01/38	3,901.76	4,320.49			(18.23)		3,883.53	4,344.47	42.21	
Freddie Mac	2007A Single Family	5.25	06/18/08	02/01/38	2,532.29	2,758.08			(52.16)		2,480.13	2,726.76	20.84	
Freddie Mac	2007A Single Family	6.00	06/25/08	05/01/38	3,495.22	3,864.98			(14.43)		3,480.79	3,888.32	37.77	
Freddie Mac	2007A Single Family	6.00	07/16/08	06/01/38	5,304.25	5,870.30			(31.66)		5,272.59	5,893.73	55.09	
Freddie Mac	2007A Single Family	5.25	07/16/08	06/01/38	2,634.67	2,871.28			(12.85)		2,621.82	2,883.17	24.74	
Freddie Mac	2007A Single Family	6.00	07/23/08	06/01/38	1,957.85	2,163.84			(12.19)		1,945.66	2,172.11	20.46	
Freddie Mac	2007A Single Family	6.00	08/13/08	06/01/38	2,087.08	2,327.10			(11.90)		2,075.18	2,336.43	21.23	
Freddie Mac	2007A Single Family	6.00	08/20/08	06/01/38	5,128.29	5,669.95			(21.51)		5,106.78	5,703.71	55.27	
Freddie Mac	2007A Single Family	6.00	08/27/08	08/01/38	7,173.37	7,930.86			(29.32)		7,144.05	7,978.96	77.42	
Freddie Mac	2007A Single Family	6.00	09/17/08	08/01/38	1,917.43	2,131.64			(16.64)		1,900.79	2,134.83	19.83	
Freddie Mac	2007A Single Family	5.25	09/17/08	08/01/38	2,799.03	3,053.63			(12.86)		2,786.17	3,067.92	27.15	
Freddie Mac	2007A Single Family	5.25	09/24/08	06/01/38	4,810.96	5,252.14			(22.25)		4,788.71	5,277.25	47.36	
Freddie Mac	2007A Single Family				1,555.39	1,717.23			(1,555.39)				(161.84)	
Freddie Mac	2007A Single Family	6.00	10/22/08	07/01/38	2,566.39	2,839.55			(10.45)		2,555.94	2,857.34	28.24	
Freddie Mac	2007A Single Family	5.25	11/19/08	09/01/38	3,820.10	4,163.73			(19.91)		3,800.19	4,181.73	37.91	
Freddie Mac	2007A Single Family	5.25	12/10/08	11/01/38	10,678.45	11,637.46			(48.59)		10,629.86	11,690.63	101.76	
Freddie Mac	2007A Single Family	6.00	12/17/08	11/01/38	2,228.50	2,467.09			(9.10)		2,219.40	2,482.71	24.72	
Freddie Mac	2007A Single Family	5.25	01/14/09	11/01/38	2,805.30	3,063.54			(12.54)		2,792.76	3,078.86	27.86	
Freddie Mac	2007A Single Family	6.00	01/14/09	11/01/38	6,930.19	7,664.91			(28.50)		6,901.69	7,711.51	75.10	
Freddie Mac	2007A Single Family	6.00	02/18/09	01/01/39	4,528.57	5,006.49			(25.61)		4,502.96	5,028.62	47.74	
Freddie Mac	2007A Single Family	4.75	02/18/09	10/01/38	1,604.15	1,715.46			(7.76)		1,596.39	1,720.84	13.14	
Freddie Mac	2007A Single Family	4.75	02/18/09	12/01/38	2,321.89	2,490.37			(11.72)		2,310.17	2,500.06	21.41	
Freddie Mac	2007A Single Family	4.75	03/11/09	12/01/38	2,759.71	2,953.23			(13.20)		2,746.51	2,962.67	22.64	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	205,924.90	226,613.66			(1,384.38)		204,540.52	227,542.18	2,312.90	
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	266,822.68	293,427.58			(1,222.11)		265,600.57	295,047.68	2,842.21	
GNMA	2007B Single Family	6.00	07/16/08	07/20/38	49,343.79	53,496.07			(533.71)		48,810.08	53,409.31	446.95	
GNMA	2007B Single Family	6.00	06/18/08	06/20/38	295,404.38	316,494.46			(1,423.46)		293,980.92	317,915.88	2,842.88	
GNMA	2007B Single Family	5.25	06/18/08	06/20/38	231,503.72	254,862.65			(1,471.48)		230,032.24	255,953.75	2,562.58	
GNMA	2007B Single Family	6.00	06/25/08	06/20/38	383,999.11	416,441.30			(71,627.62)		312,371.49	338,067.75	(6,745.93)	
GNMA	2007B Single Family	5.25	06/25/08	06/20/38	114,079.53	125,369.77			(521.94)		113,557.59	126,151.90	1,304.07	
GNMA	2007B Single Family	5.25	07/16/08	07/20/38	504,003.02	554,024.69			(113,056.86)		390,946.16	434,267.96	(6,699.87)	
GNMA	2007B Single Family	6.00	07/23/08	07/20/38	231,561.67	248,368.28			(81,334.55)		150,227.12	162,658.52	(4,375.21)	
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	572,465.86	629,777.59			(118,797.24)		453,668.62	503,678.67	(7,301.68)	
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	82,130.71	90,345.60			(375.01)		81,755.70	90,834.00	863.41	
GNMA	2007B Single Family	6.00	07/29/08	07/20/38	36,308.55	38,944.57			(161.25)		36,147.30	39,140.34	357.02	
GNMA	2007B Single Family	5.25	07/29/08	07/20/38	131,125.54	144,210.20			(595.00)		130,530.54	145,091.65	1,476.45	
GNMA	2007B Single Family	5.25	07/29/08	07/20/38	202,463.68	222,673.13			(931.10)		201,532.58	223,890.06	2,148.03	
GNMA	2007B Single Family	6.00	08/27/08	08/20/38	61,510.94	65,961.81			(272.90)		61,238.04	66,293.75	604.84	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	137,489.79	151,207.45			(638.15)		136,851.64	152,117.28	1,547.98	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	247,561.80	272,264.09			(1,120.71)		246,441.09	273,933.75	2,790.37	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	517,020.24	554,542.90			(2,403.22)		514,617.02	559,969.00	7,829.32	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	932,564.65	1,026,376.98			(112,426.57)		820,138.08	911,869.13	(2,081.28)	
GNMA	2007B Single Family	5.25	08/13/08	07/20/38	770,587.28	847,975.67			(7,446.33)		763,140.95	848,691.36	8,162.02	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	70,351.88	75,457.63			(412.52)		69,939.36	75,727.10	681.99	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	127,149.15	139,763.93			(657.60)		126,491.55	140,481.04	1,374.71	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	391,451.32	430,734.93			(2,104.05)		389,347.27	433,127.12	4,496.24	
GNMA	2007B Single Family	6.00	08/20/08	08/20/38	91,583.55	98,221.25			(410.56)		91,172.99	98,708.10	897.41	
GNMA	2007B Single Family	5.25	08/20/08	08/20/38	529,162.06	582,423.92			(3,839.41)		525,322.65	584,602.51	6,018.00	
GNMA	2007B Single Family	5.25	08/20/08	08/20/38	96,004.65	105,563.11			(433.58)		95,571.07	106,217.74	1,088.21	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	135,243.79	148,740.15			(614.42)		134,629.37	149,648.51	1,522.78	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	101,038.61	111,100.04			(455.31)		100,583.30	111,790.02	1,145.29	
GNMA	2007B Single Family	6.00	08/27/08	08/20/38	161,982.18	173,717.16			(719.66)		161,262.52	174,590.12	1,592.62	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	906,463.07	997,223.36			(4,320.11)		902,142.96	1,003,167.64	10,264.39	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	274,477.74	302,212.28			(1,939.53)		272,538.21	303,308.29	3,035.54	
GNMA	2007B Single Family	6.00	09/10/08	09/20/38	284,515.77	308,630.53			(1,270.76)		283,245.01	310,146.74	2,786.97	
GNMA	2007B Single Family	5.25	09/10/08	09/20/38	870,478.83	957,715.07			(4,299.77)		866,179.06	963,221.03	9,805.73	
GNMA	2007B Single Family	5.25	09/10/08	08/20/38	354,768.75	390,108.67			(1,642.84)		353,125.91	392,482.61	4,016.78	
GNMA	2007B Single Family	5.25	09/17/08	09/20/38	212,627.79	234,140.14			(1,069.69)		211,558.10	235,447.25	2,376.80	
GNMA	2007B Single Family	5.25	09/17/08	08/20/38	225,824.10	248,368.94			(1,017.69)		224,806.41	249,890.31	2,539.06	
GNMA	2007B Single Family	5.25	09/24/08	07/20/38	111,066.86	122,161.83			(503.74)		110,563.12	122,904.25	1,246.16	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	77,042.38	82,607.75			(345.66)		76,696.72	83,019.21	757.12	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	542,594.96	597,034.54			(2,555.76)		540,039.20	600,576.83	6,098.05	
GNMA	2007B Single Family	5.25	09/24/08	08/20/38	87,021.57	95,799.47			(435.68)		86,585.89	96,345.65	981.86	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	132,538.78	145,772.43			(623.47)		131,915.31	146,558.99	1,410.03	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	211,262.23	226,490.50			(143,749.84)		67,512.39	73,087.57	(9,653.09)	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	302,242.43	332,441.87			(1,434.07)		300,808.36	334,209.61	3,201.81	
GNMA	2007B Single Family	6.00	10/08/08	10/20/38	424,076.28	454,750.28			(3,270.17)		420,806.11	460,810.88	9,330.77	
GNMA	2007B Single Family	5.25	10/08/08	09/20/38	202,731.70	222,911.28			(918.64)		201,813.06	224,300.38	2,307.74	
GNMA	2007B Single Family	6.00	10/15/08	09/20/38	115,209.68	123,524.83			(513.92)		114,695.76	124,144.57	1,133.66	
GNMA	2007B Single Family	6.00	10/15/08	06/20/38	83,947.27	90,052.33			(375.37)		83,571.90	90,501.41	824.45	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	377,169.25	406,423.81			(1,730.79)		375,438.46	408,387.44	3,694.42	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	686,167.00	755,055.88			(108,295.54)		577,871.46	642,688.32	(4,072.02)	
GNMA	2007B Single Family	5.25	10/22/08	09/20/38	145,403.74	160,445.82			(1,573.92)		143,829.82	160,421.98	1,550.08	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	237,078.43	254,775.19			(1,878.73)		235,199.70	255,188.75	2,292.29	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	258,514.85	284,369.68			(1,152.76)		257,362.09	286,114.74	2,897.82	
GNMA	2007B Single Family	5.25	10/22/08	08/20/38	121,798.22	133,970.75			(716.13)		121,082.09	134,529.56	1,274.94	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	140,257.55	154,261.99			(630.48)		139,627.07	155,213.14	1,581.63	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	300,683.06	326,129.51			(1,343.47)		299,339.59	327,734.25	2,948.21	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	166,155.92	178,144.44			(804.53)		165,351.39	178,974.20	1,634.29	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	372,408.87	409,483.99			(1,864.17)		370,544.70	411,832.36	4,212.54	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	219,760.28	241,642.92			(992.42)		218,767.86	243,148.32	2,497.82	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	225,302.75	241,550.18			(1,261.31)		224,041.44	242,482.23	2,193.36	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	549,076.66	591,268.86			(2,474.99)		546,601.67	594,484.14	5,690.27	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	114,633.08	122,941.68			(499.29)		114,133.79	123,561.97	1,119.58	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	238,887.72	256,097.31			(1,079.79)		237,807.93	257,364.51	2,346.99	
GNMA	2007B Single Family	5.25	11/19/08	11/20/38	115,305.01	126,830.51			(606.53)		114,698.48	127,508.56	1,284.58	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	78,477.67	84,135.04			(395.94)		78,081.73	84,509.72	770.62	
GNMA	2007B Single Family	5.25	11/25/08	11/20/38	142,583.68	156,823.78			(647.26)		141,936.42	157,784.99	1,608.47	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	142,146.17	152,396.51			(666.95)		141,479.22	153,122.48	1,392.92	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	345,996.07	370,989.71			(1,522.25)		344,473.82	372,862.75	3,395.29	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	579,966.74	624,893.94			(2,629.12)		577,337.62	627,936.64	5,671.82	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	340,508.07	375,713.79			(2,894.93)		337,613.14	376,560.96	3,742.10	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	137,014.33	150,661.43			(605.77)		136,408.56	151,617.23	1,561.57	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	273,065.74	292,786.90			(1,278.13)		271,787.61	294,187.24	2,678.47	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	49,417.42	52,980.10			(220.03)		49,197.39	53,246.27	486.20	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	67,866.79	72,756.33			(318.31)		67,548.48	73,104.34	666.32	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	128,011.97	137,239.68			(567.75)		127,444.22	137,930.21	1,258.28	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	67,906.49	72,794.13			(294.04)		67,612.45	73,166.95	666.86	
GNMA	2007B Single Family	6.00	02/18/09	01/20/39	71,577.34	76,715.76			(310.77)		71,266.57	77,109.12	704.13	
GNMA	2007B Single Family	5.25	02/25/09	02/20/39	69,715.78	76,677.80			(324.31)		69,391.47	77,105.52	752.03	
GNMA	2007B Single Family	5.49	02/25/09	01/20/39	75,265.66	79,420.10			(346.49)		74,919.17	79,937.57	863.96	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	346,278.82	371,060.72			(95,925.06)		250,353.76	270,831.92	(4,303.74)	
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	124,047.73	136,424.02			(544.81)		123,502.92	137,285.81	1,406.60	
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	122,622.00	134,854.74			(599.82)		122,022.18	135,562.08	1,307.16	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	191,567.33	205,314.22			(817.62)		190,749.71	206,394.94	1,898.34	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	64,021.73	68,609.10			(275.43)		63,746.30	68,964.24	630.57	
GNMA	2007B Single Family	5.25	03/11/09	02/20/39	138,495.44	152,365.79			(668.06)		137,827.38	153,165.20	1,467.47	
GNMA	2007B Single Family	5.25	03/11/09	01/20/39	115,225.14	126,722.32			(502.83)		114,722.31	127,526.42	1,306.93	
GNMA	2007B Single Family	6.00	03/11/09	02/20/39	125,135.95	134,135.83			(644.45)		124,491.50	134,723.56	1,232.18	
GNMA	2007B Single Family	6.00	03/18/09	03/20/39	229,545.36	245,990.34			(978.42)		228,566.94	247,291.07	2,279.15	
GNMA	2007B Single Family	6.00	03/25/09	03/20/39	63,773.39	68,342.12			(271.08)		63,502.31	68,702.45	631.41	
GNMA	2007B Single Family	6.00	04/08/09	10/20/38	71,801.71	76,946.55			(465.01)		71,336.70	77,178.38	696.84	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	104,941.15	115,401.78			(480.09)		104,461.06	116,045.22	1,123.53	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	74,599.29	79,946.29			(333.34)		74,265.95	80,346.91	733.96	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	89,312.50	95,739.29			(386.75)		88,925.75	96,228.70	876.16	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	196,075.89	210,185.09			(887.22)		195,188.67	211,222.07	1,924.20	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	383,349.83	421,163.59			(1,760.23)		381,589.60	424,387.53	4,984.17	
GNMA	2007B Single Family	6.00	01/14/09	12/20/38	174,646.28	187,207.40			(762.09)		173,884.19	188,164.84	1,719.53	
GNMA	2007B Single Family	5.25	01/14/09	01/20/39	309,354.30	340,260.35			(89,773.51)		219,580.79	244,139.79	(6,347.05)	
GNMA	2007B Single Family	5.25	01/14/09	12/20/38	113,896.64	125,255.18			(503.45)		113,393.19	126,045.09	1,293.36	
GNMA	2007B Single Family	6.00	01/14/09	01/20/39	473,940.75	510,338.78			(135,349.69)		338,591.06	366,431.26	(8,557.83)	
GNMA	2007B Single Family	6.00	01/21/09	01/20/39	120,170.27	128,850.48			(522.17)		119,648.10	129,509.02	1,180.71	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	64,576.88	69,209.18			(280.95)		64,295.93	69,562.85	634.62	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	180,064.23	198,022.22			(790.56)		179,273.67	199,275.48	2,043.82	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	224,419.24	246,807.57			(1,093.25)		223,325.99	248,118.68	2,404.36	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	77,429.35	83,445.04			(494.79)		76,934.56	83,685.73	735.48	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	123,631.59	135,997.70			(540.65)		123,090.94	136,849.22	1,392.17	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	164,446.02	180,866.30			(751.28)		163,694.74	181,869.07	1,754.05	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	135,157.02	144,845.73			(577.98)		134,579.04	145,598.13	1,330.38	
GNMA	2007B Single Family	5.25	10/15/09	09/20/39	96,934.62	106,836.79			(406.78)		96,527.84	107,771.48	1,341.47	
GNMA	2007B Single Family	5.25	10/29/09	10/20/39	141,300.05	155,488.62			(603.42)		140,696.63	156,449.60	1,564.40	
GNMA	2007B Single Family				83,605.97	92,147.13			(83,605.97)				(8,541.16)	
GNMA	2007B Single Family	6.00	11/24/09	09/20/39	142,662.07	152,875.79			(580.66)		142,081.41	153,697.88	1,402.75	
GNMA	2007B Single Family	5.25	11/24/09	10/20/39	252,612.07	278,462.09			(1,060.52)		251,551.55	281,929.27	4,527.70	
GNMA	2007B Single Family	5.25	05/18/10	04/20/40	1,031,748.50	1,137,228.09			(99,752.89)		931,995.61	1,043,581.65	6,106.45	
GNMA	2007B Single Family	5.25	05/25/10	05/20/40	1,147,393.10	1,264,511.14			(110,713.65)		1,036,679.45	1,160,550.11	6,752.62	
GNMA	2007B Single Family	6.00	12/17/09	11/20/39	168,909.21	180,638.21			(731.60)		168,177.61	181,493.30	1,586.69	
GNMA	2007B Single Family	5.25	12/17/09	12/20/39	392,017.25	431,579.85			(1,658.88)		390,358.37	434,297.77	4,376.80	
GNMA	2007B Single Family	5.25	12/17/09	11/20/39	88,354.56	97,389.72			(364.82)		87,989.74	98,613.79	1,588.89	
GNMA	2007B Single Family	6.00	12/29/09	12/20/39	268,323.87	287,381.32			(1,080.89)		267,242.98	288,952.53	2,652.10	
GNMA	2007B Single Family	5.25	01/20/10	12/20/39	353,315.54	389,449.01			(1,441.57)		351,873.97	394,367.38	6,359.94	
GNMA	2007B Single Family	5.25	01/27/10	12/20/39	273,499.94	301,489.44			(1,150.65)		272,349.29	305,268.43	4,929.64	
GNMA	2007B Single Family	6.00	01/27/10	12/20/39	69,771.14	74,748.61			(397.52)		69,373.62	75,032.42	681.33	
GNMA	2007B Single Family	5.25	02/17/10	01/20/40	137,254.98	151,269.17			(559.18)		136,695.80	153,180.81	2,470.82	
GNMA	2007B Single Family	5.25	02/23/10	12/20/39	119,100.38	131,269.48			(488.35)		118,612.03	132,917.54	2,136.41	
GNMA	2007B Single Family	5.25	02/23/10	02/20/40	548,146.29	604,175.33			(2,222.01)		545,924.28	611,838.57	9,885.25	
GNMA	2007B Single Family	6.00	03/16/10	03/20/40	83,045.53	88,916.26			(333.31)		82,712.22	89,406.86	823.91	
GNMA	2007B Single Family	5.25	03/30/10	03/20/40	1,581,775.69	1,743,027.39			(419,592.09)		1,162,183.60	1,290,808.80	(32,626.50)	
GNMA	2007B Single Family	5.25	03/30/10	02/20/40	75,392.09	83,093.50			(312.01)		75,080.08	84,137.37	1,355.88	
GNMA	2007B Single Family	5.25	04/13/10	03/20/40	206,629.12	227,673.84			(1,778.09)		204,851.03	228,081.02	2,185.27	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	1,339,560.20	1,474,860.31			(8,908.39)		1,330,651.81	1,480,611.68	14,659.76	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	228,599.19	251,947.23			(948.10)		227,651.09	255,103.32	4,104.19	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	1,254,976.03	1,383,278.72			(5,841.06)		1,249,134.97	1,399,956.38	22,518.72	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	68,425.39	75,419.51			(280.48)		68,144.91	76,366.60	1,227.57	
GNMA	2007B Single Family	5.25	04/28/10	04/20/40	1,203,189.16	1,325,998.73			(203,983.11)		999,206.05	1,109,669.05	(12,346.57)	
GNMA	2007B Single Family	5.25	06/15/10	06/20/40	1,754,836.70	1,934,253.65			(8,165.00)		1,746,671.70	1,957,508.25	31,419.60	
GNMA	2007B Single Family	5.25	07/20/10	07/20/40	810,264.75	893,313.66			(80,492.40)		729,772.35	817,413.44	4,592.18	
GNMA	2007B Single Family	5.25	07/28/10	06/20/40	67,647.08	74,576.80			(277.89)		67,369.19	75,521.29	1,222.38	
GNMA	2007B Single Family	5.25	07/28/10	07/20/40	1,055,223.31	1,163,239.53			(4,488.19)		1,050,735.12	1,177,800.92	19,049.58	
GNMA	2007B Single Family	5.25	08/17/10	07/20/40	870,423.85	961,257.46			(72,726.79)		797,697.06	893,398.88	4,868.21	
GNMA	2007B Single Family	5.25	08/24/10	08/20/40	708,555.46	782,864.02			(2,829.36)		705,726.10	791,072.42	11,037.76	
GNMA	2007B Single Family	5.25	09/14/10	08/20/40	352,343.88	388,434.56			(1,386.01)		350,957.87	393,423.15	6,374.60	
GNMA	2007B Single Family	5.25	06/29/10	04/20/40	220,864.31	243,433.89			(878.43)		219,985.88	246,527.79	3,972.33	
GNMA	2007B Single Family	5.25	06/29/10	06/20/40	1,126,434.42	1,240,151.48			(4,514.34)		1,121,920.08	1,256,465.11	20,827.97	
GNMA	2007B Single Family	5.25	09/21/10	08/20/40	777,379.82	856,760.87			(3,050.63)		774,329.19	867,691.31	13,981.07	
GNMA	2007B Single Family	5.25	10/19/10	10/20/40	1,031,138.54	1,139,369.70			(4,074.14)		1,027,064.40	1,151,374.76	16,079.20	
GNMA	2007B Single Family	5.25	11/09/10	10/20/40	428,727.93	473,738.47			(118,445.50)		310,282.43	344,736.66	(10,556.31)	
GNMA	2007B Single Family	5.25	12/21/10	11/15/40	178,484.12	196,177.52			(700.48)		177,783.64	197,763.81	2,286.77	
FNMA	2007B Single Family	6.00	12/11/07	12/01/37	62,957.96	67,092.10			(295.04)		62,662.92	67,501.04	703.98	
FNMA	2007B Single Family	5.25	12/11/07	11/01/37	105,278.55	115,307.83			(508.76)		104,769.79	115,542.67	743.60	
FNMA	2007B Single Family	5.25	12/12/07	12/01/37	569,941.71	623,683.88			(3,177.40)		566,764.31	627,461.81	6,955.33	
FNMA	2007B Single Family	5.25	12/20/07	11/01/37	129,806.11	142,222.73			(635.10)		129,171.01	142,585.30	997.67	
FNMA	2007B Single Family	5.25	12/20/07	12/01/37	355,133.18	389,334.55			(1,760.37)		353,372.81	390,207.96	2,633.78	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	249,418.86	273,825.65			(1,367.73)		248,051.13	274,024.32	1,566.40	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	95,023.18	104,262.24			(455.56)		94,567.62	104,545.00	738.32	
FNMA	2007B Single Family	6.00	01/16/08	12/01/37	151,247.89	161,208.54			(705.21)		150,542.68	162,149.62	1,646.29	
FNMA	2007B Single Family	5.25	01/16/08	12/01/37	744,696.91	817,940.96			(5,244.64)		739,452.27	818,516.16	5,819.84	
FNMA	2007B Single Family	6.00	01/30/08	01/01/38	100,095.52	331,007.58			(1,579.60)		308,515.92	332,903.98	3,476.00	
FNMA	2007B Single Family	5.25	01/30/08	01/01/38	165,936.34	181,756.29			(800.46)		165,135.88	182,119.70	1,163.87	
FNMA	2007B Single Family	6.00	02/13/08	11/01/37	93,302.01	99,412.64			(433.74)		92,868.27	100,026.23	1,047.33	
FNMA	2007B Single Family	5.25	02/13/08	02/01/38	274,835.63	300,945.66			(1,327.32)		273,508.31	301,543.58	1,925.24	
FNMA	2007B Single Family	5.25	02/13/08	01/01/38	329,762.28	361,138.16			(229,878.16)		99,884.12	110,141.97	(21,118.03)	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	193,411.68	211,750.91			(1,078.82)		192,332.86	212,072.20	1,400.11	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	194,095.52	212,540.64			(919.35)		193,176.17	212,988.39	1,367.10	
FNMA	2007B Single Family	6.00	02/19/08	02/01/38	64,370.71	68,580.97			(296.09)		64,074.62	69,005.11	720.23	
FNMA	2007B Single Family	6.00	02/27/08	02/01/38	146,935.17	156,115.22			(886.32)		146,048.85	156,976.48	1,747.58	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	149,608.24	164,473.08			(794.62)		148,813.62	164,682.58	1,004.12	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	436,850.90	479,691.98			(2,347.80)		434,503.10	480,657.37	3,313.19	
FNMA	2007B Single Family	6.00	03/20/08	03/01/38	131,124.28	139,686.01			(727.93)		130,396.35	140,415.38	1,457.30	
FNMA	2007B Single Family	5.25	03/27/08	03/01/38	221,778.55	243,044.87			(1,115.76)		220,662.79	243,514.72	1,585.61	
FNMA	2007B Single Family	6.00	03/27/08	03/01/38	66,780.27	71,139.26			(312.64)		66,467.63	71,573.33	746.71	
FNMA	2007B Single Family	5.25	04/15/08	04/01/38	65,695.27	72,028.61			(358.37)		65,336.90	72,185.02	514.78	
FNMA	2007B Single Family	6.00	02/04/09	10/01/38	39,406.51	41,934.51			(179.36)		39,227.15	42,195.96	440.81	
GNMA	2007B Single Family	5.25	09/16/09	08/20/39	167,064.02	183,843.92			(809.31)		166,254.71	184,765.89	1,731.28	
GNMA	2007B Single Family	5.25	09/16/09	08/20/39	134,337.15	147,368.45			(579.00)		133,758.15	148,236.22	1,446.77	
GNMA	2007B Single Family	6.00	09/16/09	08/20/39	228,649.39	245,060.86			(937.26)		227,712.13	246,373.59	2,249.99	
GNMA	2007B Single Family	6.00	09/29/09	09/20/39	71,292.28	76,416.39			(293.64)		70,998.64	76,822.04	699.29	
GNMA	2007B Single Family	5.25	09/29/09	09/20/39	241,869.01	266,137.58			(1,122.45)		240,746.56	267,690.24	2,675.11	
Freddie Mac	2007B Single Family	5.25	12/11/07	11/01/37	216,640.17	236,416.45			(1,048.90)		215,591.27	237,480.09	2,112.54	
Freddie Mac	2007B Single Family				153,874.79	167,989.65			(153,874.79)				(14,114.86)	
Freddie Mac	2007B Single Family	5.25	12/20/07	12/01/37	186,380.47	203,443.41			(99,482.89)		86,897.58	95,764.92	(8,195.60)	
Freddie Mac	2007B Single Family				82,545.44	87,877.46			(82,545.44)				(5,332.02)	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	352,443.68	384,903.39			(1,735.95)		350,707.73	386,652.82	3,485.38	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	122,620.15	133,975.05			(586.10)		122,034.05	134,615.38	1,226.43	
Freddie Mac	2007B Single Family	5.25	01/30/08	01/01/38	382,947.89	417,181.79			(2,224.24)		380,723.65	418,624.12	3,666.57	
Freddie Mac	2007B Single Family	5.25	01/30/08	12/01/37	164,400.20	179,413.83			(786.12)		163,614.08	180,258.20	1,630.49	
Freddie Mac	2007B Single Family	6.00	02/13/08	01/01/38	44,622.25	47,408.55			(220.15)		44,402.10	47,652.30	463.90	
Freddie Mac	2007B Single Family	5.25	02/13/08	01/01/38	75,034.23	81,834.04			(356.32)		74,677.91	82,194.59	716.87	
Freddie Mac	2007B Single Family	5.25	03/20/08	02/01/38	69,307.56	75,622.45			(327.01)		68,980.55	75,966.69	671.25	
Freddie Mac	2007B Single Family	6.00	03/20/08	03/01/38	110,240.22	117,324.86			(511.79)		109,728.43	118,029.32	1,216.25	
Freddie Mac	2007B Single Family	6.00	04/22/08	02/01/38	58,486.77	62,224.61			(284.11)		58,202.66	62,569.83	629.33	
Freddie Mac	2007B Single Family	5.25	05/14/08	04/01/38	154,532.52	168,530.88			(719.85)		153,812.67	169,290.52	1,479.49	
Freddie Mac	2007B Single Family	6.00	05/15/08	04/01/38	60,392.74	64,148.37			(277.75)		60,114.99	64,509.16	638.54	
Freddie Mac	2007B Single Family	5.25	05/21/08	04/01/38	308,405.82	336,589.45			(186,379.20)		122,026.62	134,602.48	(15,607.77)	
Freddie Mac	2007B Single Family	5.25	05/21/08	05/01/38	106,843.39	116,370.02			(499.60)		106,343.79	116,866.05	995.63	
Freddie Mac	2007B Single Family	5.25	05/28/08	04/01/38	89,943.88	98,196.41			(455.82)		89,488.06	98,622.70	882.11	
Freddie Mac	2007B Single Family	6.00	06/18/08	05/01/38	107,114.12	113,921.54			(543.32)		106,570.80	114,553.61	1,175.39	
Freddie Mac	2007B Single Family	5.25	06/18/08	02/01/38	70,275.39	76,541.14			(1,447.34)		68,828.05	75,671.84	578.04	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
Freddie Mac	2007B Single Family	6.00	06/25/08	05/01/38	95,955.56	101,910.61			(434.55)		95,521.01	102,526.10	1,050.04	
Freddie Mac	2007B Single Family	6.00	07/16/08	06/01/38	145,633.20	154,786.43			(927.48)		144,705.72	155,403.99	1,545.04	
Freddie Mac	2007B Single Family	5.25	07/16/08	06/01/38	73,116.09	79,682.73			(356.32)		72,759.77	80,012.70	686.29	
Freddie Mac	2007B Single Family	6.00	07/23/08	06/01/38	53,756.23	57,055.65			(356.12)		53,400.11	57,273.49	573.96	
Freddie Mac	2007B Single Family	6.00	08/13/08	06/01/38	57,307.91	61,360.45			(349.50)		56,958.41	61,606.48	595.53	
Freddie Mac	2007B Single Family	6.00	08/20/08	06/01/38	140,821.23	149,503.47			(647.24)		140,173.99	150,393.77	1,537.54	
Freddie Mac	2007B Single Family	6.00	08/27/08	08/01/38	196,991.86	209,118.65			(883.93)		196,107.93	210,386.85	2,152.13	
Freddie Mac	2007B Single Family	6.00	09/17/08	08/01/38	52,658.91	56,206.41			(477.99)		52,180.92	56,290.51	562.09	
Freddie Mac	2007B Single Family	5.25	09/17/08	08/01/38	77,677.75	84,743.14			(356.77)		77,320.98	85,139.83	753.46	
Freddie Mac	2007B Single Family	5.25	09/24/08	06/01/38	133,512.54	145,755.39			(617.37)		132,895.17	146,452.28	1,314.26	
Freddie Mac	2007B Single Family				42,722.48	45,279.54			(42,722.48)				(2,557.06)	
Freddie Mac	2007B Single Family	6.00	10/22/08	07/01/38	70,489.91	74,872.35			(315.13)		70,174.78	75,341.57	784.35	
Freddie Mac	2007B Single Family	5.25	11/19/08	09/01/38	106,013.40	115,550.06			(552.33)		105,461.07	116,049.78	1,052.05	
Freddie Mac	2007B Single Family	5.25	12/10/08	11/01/38	296,343.90	322,957.91			(1,348.62)		294,995.28	324,433.41	2,824.12	
Freddie Mac	2007B Single Family	6.00	12/17/08	11/01/38	61,227.65	65,051.61			(274.39)		60,953.26	65,463.38	686.16	
Freddie Mac	2007B Single Family	5.25	01/14/09	11/01/38	77,852.14	85,018.15			(347.79)		77,504.35	85,443.37	773.01	
Freddie Mac	2007B Single Family	6.00	01/14/09	11/01/38	190,425.44	202,105.86			(859.83)		189,565.61	203,334.72	2,088.69	
Freddie Mac	2007B Single Family	6.00	02/18/09	01/01/39	124,456.11	132,009.49			(753.48)		123,702.63	132,592.99	1,336.98	
Freddie Mac	2007B Single Family	4.75	02/18/09	10/01/38	44,517.55	47,606.83			(215.62)		44,301.93	47,756.17	364.96	
Freddie Mac	2007B Single Family	4.75	02/18/09	12/01/38	64,435.46	69,111.78			(325.15)		64,110.31	69,380.62	593.99	
Freddie Mac	2007B Single Family	4.75	03/11/09	12/01/38	76,586.74	81,957.07			(365.96)		76,220.78	82,219.15	628.04	
Freddie Mac	2007B Single Family	5.25	03/25/09	02/01/39	46,552.11	50,807.98			(598.66)		45,953.45	50,629.15	419.83	
Freddie Mac	2007B Single Family	5.25	03/25/09	01/01/39	70,325.66	76,554.97			(655.31)		69,670.35	76,533.74	634.08	
2007B Single Family Total					74,183,270.61	80,780,759.54	1,853,540.87	(959,386.65)	(3,735,167.63)	0.00	71,342,257.20	78,419,683.49	479,937.36	0.00
Repo Agmt	2013A SF Refunding	0.03	02/28/14	03/03/14	1,597,792.38	1,597,792.38	423,423.58				2,021,215.96	2,021,215.96		
GNMA	2013A SF Refunding	5.45	07/24/00	06/20/30	350,531.37	385,226.93			(4,415.25)		346,116.12	384,372.30	3,560.62	
GNMA	2013A SF Refunding	5.45	08/28/00	08/20/30	130,623.83	143,394.94			(1,187.70)		129,436.13	142,232.19	24.95	
GNMA	2013A SF Refunding	5.45	06/22/99	06/20/29	246,192.26	270,927.19			(37,488.80)		208,703.46	229,592.59	(3,845.80)	
GNMA	2013A SF Refunding	5.45	07/30/99	07/20/29	319,221.49	351,271.33			(3,912.78)		315,308.71	350,607.53	3,248.98	
GNMA	2013A SF Refunding	5.45	08/26/99	08/20/29	157,537.38	171,279.35			(1,723.25)		155,814.13	173,014.44	3,458.34	
GNMA	2013A SF Refunding	5.45	09/30/99	09/20/29	182,167.42	200,191.05			(1,986.35)		180,181.07	200,083.87	1,879.17	
GNMA	2013A SF Refunding	5.45	10/29/99	10/20/29	441,610.85	485,970.65			(5,544.47)		436,066.38	484,897.08	4,470.90	
GNMA	2013A SF Refunding	5.45	11/18/99	11/20/29	400,477.48	440,148.77			(34,930.57)		365,546.91	405,545.05	326.85	
GNMA	2013A SF Refunding	5.45	05/30/00	05/20/30	196,346.53	216,385.64			(3,273.69)		193,072.84	215,002.04	1,890.09	
GNMA	2013A SF Refunding	5.40	08/29/02	08/20/32	54,460.60	59,807.01			(680.02)		53,780.58	59,683.55	556.56	
GNMA	2013A SF Refunding	6.15	11/12/02	11/20/32	43,483.97	48,582.45			(296.84)		43,187.13	48,688.73	403.12	
GNMA	2013A SF Refunding	5.40	11/12/02	10/20/32	63,459.95	69,510.21			(718.51)		62,741.44	69,588.42	796.72	
GNMA	2013A SF Refunding	6.15	09/12/02	08/20/32	55,036.91	61,546.69			(388.54)		54,648.37	61,666.33	508.18	
GNMA	2013A SF Refunding	5.40	09/19/02	09/20/32	94,506.43	103,557.32			(716.26)		93,790.17	104,063.03	1,221.97	
GNMA	2013A SF Refunding	6.15	09/26/02	09/20/32	153,767.55	171,979.77			(1,332.50)		152,435.05	172,038.19	1,390.92	
GNMA	2013A SF Refunding				62,420.15	68,546.07			(62,420.15)				(6,125.92)	
GNMA	2013A SF Refunding	6.15	10/10/02	09/20/32	97,867.40	109,393.25			(853.79)		97,013.61	109,425.53	886.07	
GNMA	2013A SF Refunding	5.40	10/10/02	09/20/32	60,549.11	66,329.74			(443.63)		60,105.48	66,596.88	710.77	
GNMA	2013A SF Refunding	6.15	10/21/02	10/20/32	91,102.67	101,920.20			(796.91)		90,305.76	101,945.26	821.97	
GNMA	2013A SF Refunding	6.15	10/29/02	10/20/32	44,935.38	50,257.53			(308.19)		44,627.19	50,365.80	416.46	
GNMA	2013A SF Refunding	5.40	10/29/02	09/20/32	43,370.61	47,680.77			(455.23)		42,915.38	47,677.69	452.15	
GNMA	2013A SF Refunding	5.40	11/05/02	09/20/32	43,597.72	48,011.98			(490.07)		43,107.65	47,971.90	449.99	
GNMA	2013A SF Refunding	6.15	11/19/02	11/20/32	71,572.35	79,933.44			(473.78)		71,098.57	80,128.10	668.44	
GNMA	2013A SF Refunding	5.40	11/19/02	11/20/32	85,637.60	93,839.11			(634.22)		85,003.38	94,208.39	1,003.50	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	213,164.87	238,418.51			(1,642.70)		211,522.17	236,356.99	(418.82)	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	71,759.93	78,717.76			(775.35)		70,984.58	78,755.25	812.84	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	43,389.90	48,532.49			(333.67)		43,056.23	48,598.44	399.62	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	41,908.73	46,035.89			(695.29)		41,213.44	45,800.47	459.87	
GNMA	2013A SF Refunding	5.40	12/12/02	12/20/32	88,351.91	96,918.51			(768.29)		87,583.62	97,172.27	1,022.05	
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	54,406.29	60,851.26			(406.17)		54,000.12	60,944.54	499.45	
GNMA	2013A SF Refunding	5.40	12/30/02	12/20/32	177,864.17	194,898.23			(1,344.68)		176,519.49	195,636.56	2,083.01	
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	45,494.45	50,829.13			(298.86)		45,195.59	50,953.51	423.24	
GNMA	2013A SF Refunding	5.40	12/30/02	12/20/32	88,024.62	96,454.73			(628.95)		87,395.67	96,860.61	1,034.83	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	338,459.68	378,431.77			(2,833.49)		335,626.19	378,673.61	3,075.33	
GNMA	2013A SF Refunding	5.40	01/23/03	01/20/33	85,842.15	94,055.52			(613.54)		85,228.61	94,452.89	1,010.91	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	91,133.45	101,951.91			(712.72)		90,420.73	102,073.26	834.07	
GNMA	2013A SF Refunding	6.15	01/30/03	01/20/33	88,430.42	98,927.12			(809.29)		87,621.13	98,912.01	794.18	
GNMA	2013A SF Refunding	5.40	01/30/03	01/20/33	196,434.75	215,225.69			(1,512.11)		194,922.64	216,254.97	2,541.39	
GNMA	2013A SF Refunding	6.15	02/12/03	02/20/33	158,346.73	177,140.91			(1,872.53)		156,474.20	174,794.19	(474.19)	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	6.15	02/20/03	02/20/33	149,031.16	166,633.22			(1,075.12)		147,956.04	166,935.82	1,377.72	
GNMA	2013A SF Refunding	5.40	03/03/03	03/20/33	102,212.85	111,993.60			(715.21)		101,497.64	112,482.72	1,204.33	
GNMA	2013A SF Refunding	6.15	02/27/03	02/20/33	244,415.72	272,987.89			(1,598.41)		242,817.31	273,669.65	2,280.17	
GNMA	2013A SF Refunding	6.15	03/12/03	02/20/33	77,227.68	86,254.06			(633.28)		76,594.40	86,420.71	799.93	
GNMA	2013A SF Refunding	6.15	03/24/03	03/20/33	136,591.33	152,725.49			(942.68)		135,648.65	153,051.01	1,268.20	
GNMA	2013A SF Refunding	6.15	04/02/03	04/20/33	39,613.69	44,244.53			(252.38)		39,361.31	44,362.94	370.79	
GNMA	2013A SF Refunding	6.15	04/10/03	03/20/33	43,996.49	49,138.80			(299.54)		43,696.95	49,248.65	409.39	
GNMA	2013A SF Refunding	6.15	04/24/03	04/20/33	99,352.37	110,966.65			(637.75)		98,714.62	111,258.28	929.38	
GNMA	2013A SF Refunding	6.15	04/29/03	03/20/33	76,936.28	85,929.35			(517.99)		76,418.29	86,127.21	715.85	
GNMA	2013A SF Refunding	6.15	05/08/03	04/20/33	73,830.80	82,460.88			(491.13)		73,339.67	82,658.21	688.46	
GNMA	2013A SF Refunding	6.15	06/19/03	05/20/33	24,737.03	27,458.36			(418.89)		24,318.14	27,239.24	199.77	
GNMA	2013A SF Refunding	6.15	07/17/03	07/20/33	45,627.09	50,960.90			(297.55)		45,329.54	51,089.11	425.76	
GNMA	2013A SF Refunding	6.15	09/30/03	09/20/33	52,608.42	58,693.64			(328.75)		52,279.67	58,858.55	493.66	
GNMA	2013A SF Refunding	6.15	10/09/03	08/20/33	51,328.63	57,329.47			(323.46)		51,005.17	57,486.41	480.40	
GNMA	2013A SF Refunding	6.15	03/11/04	03/20/34	54,598.91	60,980.97			(382.19)		54,216.72	61,105.50	506.72	
GNMA	2013A SF Refunding	5.40	07/08/04	06/20/34	170,783.66	187,209.64			(1,108.92)		169,674.74	188,025.07	1,924.35	
GNMA	2013A SF Refunding	5.40	06/17/04	06/20/34	124,943.27	136,959.06			(875.64)		124,067.63	137,484.30	1,400.88	
GNMA	2013A SF Refunding	5.40	09/09/04	09/20/34	188,800.77	204,984.77			(1,231.50)		187,569.27	205,847.90	2,094.63	
GNMA	2013A SF Refunding	5.40	09/16/04	09/20/34	167,355.43	183,247.51			(1,046.64)		166,308.79	184,092.20	1,891.33	
GNMA	2013A SF Refunding	5.40	07/15/04	07/20/34	52,644.68	57,707.53			(347.45)		52,297.23	57,953.18	593.10	
GNMA	2013A SF Refunding	5.40	07/29/04	07/20/34	90,965.54	99,714.60			(584.85)		90,380.69	100,156.26	1,026.51	
GNMA	2013A SF Refunding	5.40	08/05/04	08/20/34	45,822.36	50,230.01			(287.33)		45,535.03	50,460.10	517.42	
GNMA	2013A SF Refunding	5.40	08/12/04	08/20/34	286,982.24	314,584.18			(1,825.56)		285,156.68	315,999.21	3,240.59	
GNMA	2013A SF Refunding	5.40	08/20/04	08/20/34	50,454.18	55,257.92			(397.82)		50,056.36	55,529.52	669.42	
GNMA	2013A SF Refunding	5.40	12/02/04	12/20/34	91,210.73	99,983.38			(734.31)		90,476.42	100,262.35	1,013.28	
GNMA	2013A SF Refunding	4.49	12/09/04	12/20/34	756,729.67	804,509.57			(7,093.08)		749,636.59	802,073.66	4,657.17	
GNMA	2013A SF Refunding	4.49	12/16/04	12/20/34	572,876.19	607,013.86			(165,954.59)		406,921.60	432,358.25	(8,701.02)	
GNMA	2013A SF Refunding	5.40	10/14/04	10/20/34	65,079.77	70,661.01			(416.40)		64,663.37	70,967.41	722.80	
GNMA	2013A SF Refunding	5.40	10/21/04	10/20/34	880,429.03	965,099.88			(90,967.34)		789,461.69	874,155.15	22.61	
GNMA	2013A SF Refunding	4.49	10/21/04	10/20/34	103,374.15	109,676.86			(766.93)		102,607.22	109,550.63	640.70	
GNMA	2013A SF Refunding	5.40	10/28/04	10/20/34	151,728.02	164,732.62			(997.01)		150,731.01	165,418.24	1,682.63	
GNMA	2013A SF Refunding	4.49	10/29/04	10/20/34	197,811.89	206,675.85			(1,555.51)		196,256.38	206,383.22	1,262.88	
GNMA	2013A SF Refunding	4.49	11/04/04	10/20/34	627,361.42	663,886.40			(5,052.97)		622,308.45	664,687.65	5,854.22	
GNMA	2013A SF Refunding	5.40	11/04/04	11/20/34	216,943.54	237,544.49			(1,357.35)		215,586.19	238,638.81	2,451.67	
GNMA	2013A SF Refunding	4.49	11/10/04	11/20/34	280,008.46	292,555.63			(2,124.82)		277,883.64	292,222.42	1,791.61	
GNMA	2013A SF Refunding				60,172.70	65,886.68			(60,172.70)				(5,713.98)	
GNMA	2013A SF Refunding	4.49	11/18/04	11/20/34	193,597.05	202,177.28			(96,016.63)		97,580.42	102,567.76	(3,592.89)	
GNMA	2013A SF Refunding	4.49	11/23/04	11/20/34	498,299.04	526,039.34			(3,616.64)		494,682.40	525,590.15	3,167.45	
GNMA	2013A SF Refunding	4.49	12/02/04	12/20/34	1,313,852.01	1,394,377.99			(248,173.08)		1,065,678.93	1,132,294.51	(13,910.40)	
GNMA	2013A SF Refunding	4.49	12/23/04	12/20/34	600,718.02	636,514.79			(4,258.32)		596,459.70	636,064.62	3,808.15	
GNMA	2013A SF Refunding	4.49	12/29/04	12/20/34	521,890.07	550,948.92			(3,605.05)		518,285.02	550,672.65	3,328.78	
GNMA	2013A SF Refunding	4.49	01/06/05	01/20/35	1,038,258.70	1,101,052.58			(8,849.25)		1,029,409.45	1,099,121.05	6,917.72	
GNMA	2013A SF Refunding	4.49	01/13/05	01/20/35	763,960.55	810,592.68			(6,676.45)		757,284.10	808,567.37	4,651.14	
GNMA	2013A SF Refunding	5.40	01/13/05	01/20/35	33,434.23	36,649.95			(360.34)		33,073.89	36,650.85	361.24	
GNMA	2013A SF Refunding	4.49	01/19/05	01/20/35	741,420.94	786,677.27			(8,391.62)		733,029.32	782,670.07	4,384.42	
GNMA	2013A SF Refunding	4.49	01/27/05	01/20/35	975,632.11	1,028,413.78			(10,659.15)		964,972.96	1,023,633.63	5,879.00	
GNMA	2013A SF Refunding	4.49	02/03/05	02/20/35	1,414,478.32	1,500,818.06			(114,126.57)		1,300,351.75	1,384,796.58	(1,894.91)	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	533,082.01	564,720.41			(3,645.32)		529,436.69	564,395.39	3,320.30	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	787,288.45	835,344.53			(5,813.35)		781,475.10	834,404.38	4,873.20	
GNMA	2013A SF Refunding	4.49	02/17/05	02/20/35	532,560.66	562,112.44			(183,096.23)		349,464.43	371,190.63	(7,825.58)	
GNMA	2013A SF Refunding	4.49	02/24/05	02/20/35	543,073.48	576,217.27			(4,223.68)		538,849.80	575,340.70	3,347.11	
GNMA	2013A SF Refunding	4.49	03/03/05	03/20/35	773,214.92	820,411.96			(5,821.42)		767,393.50	819,369.06	4,778.52	
GNMA	2013A SF Refunding	4.49	03/11/05	03/20/35	87,025.80	90,852.31			(624.50)		86,401.30	90,777.51	549.70	
GNMA	2013A SF Refunding	5.40	03/17/05	02/20/35	110,440.20	121,062.33			(698.94)		109,741.26	121,610.86	1,247.47	
GNMA	2013A SF Refunding	4.49	03/17/05	03/20/35	493,888.09	523,195.40			(3,496.86)		490,391.23	522,771.77	3,073.23	
GNMA	2013A SF Refunding	4.49	03/24/05	03/20/35	195,506.90	204,105.28			(1,510.26)		193,996.64	203,824.49	1,229.47	
GNMA	2013A SF Refunding	4.49	04/07/05	04/20/35	404,799.06	427,783.55			(3,114.46)		401,684.60	427,175.52	2,506.43	
GNMA	2013A SF Refunding	4.49	04/14/05	04/20/35	92,150.75	97,772.86			(645.13)		91,505.62	97,546.81	419.08	
GNMA	2013A SF Refunding	4.49	04/21/05	04/20/35	979,068.04	1,037,175.71			(6,501.17)		972,566.87	1,036,785.44	6,110.90	
GNMA	2013A SF Refunding	4.49	04/28/05	04/20/35	514,868.87	545,426.32			(3,550.89)		511,317.98	545,080.28	3,204.85	
GNMA	2013A SF Refunding	5.40	04/28/05	04/20/35	116,907.82	128,009.38			(702.06)		116,205.76	128,632.80	1,325.48	
GNMA	2013A SF Refunding	4.49	05/05/05	05/20/35	817,628.14	862,965.62			(5,625.55)		812,002.59	862,452.31	5,112.24	
GNMA	2013A SF Refunding	5.40	05/05/05	04/20/35	96,048.53	104,285.67			(606.65)		95,441.88	104,746.53	1,067.51	
GNMA	2013A SF Refunding	4.49	05/12/05	05/20/35	402,072.83	425,935.86			(2,706.41)		399,366.42	425,740.58	2,511.13	
GNMA	2013A SF Refunding	4.49	07/07/05	07/20/35	1,694,397.05	1,794,959.48			(40,945.90)		1,653,451.15	1,762,628.52	8,614.94	

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GNMA	2013A SF Refunding	5.40	07/07/05	07/20/35	38,017.92	41,638.36			(281.15)		37,736.77	41,816.87	459.66			
GNMA	2013A SF Refunding	4.49	07/14/05	07/20/35	434,235.63	460,007.50			(2,948.67)		431,286.96	459,769.14	2,710.31			
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/35	524,470.19	555,581.75			(3,459.28)		521,010.91	555,413.26	3,290.79			
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/34	99,048.88	103,404.95			(648.33)		98,400.55	103,385.42	628.80			
GNMA	2013A SF Refunding	4.49	06/02/05	06/20/35	621,426.43	658,289.45			(4,155.12)		617,271.31	658,023.56	3,889.23			
GNMA	2013A SF Refunding	5.40	06/09/05	05/20/35	65,947.32	72,209.68			(405.51)		65,541.81	72,550.19	746.02			
GNMA	2013A SF Refunding	4.49	06/09/05	06/20/35	629,523.23	666,885.42			(4,189.20)		625,334.03	666,631.08	3,934.86			
GNMA	2013A SF Refunding	4.49	06/15/05	06/20/35	698,011.52	739,417.56			(5,164.18)		692,847.34	738,589.12	4,335.74			
GNMA	2013A SF Refunding	4.49	06/23/05	06/20/35	813,177.66	861,439.71			(5,664.22)		807,513.44	860,833.52	5,058.03			
GNMA	2013A SF Refunding	4.49	06/29/05	06/20/35	513,239.51	543,700.29			(3,363.88)		509,875.63	543,547.83	3,211.42			
GNMA	2013A SF Refunding	4.49	09/08/05	09/20/35	78,850.79	83,453.30			(502.44)		78,348.35	83,444.90	494.04			
GNMA	2013A SF Refunding	4.49	09/22/05	09/20/35	193,157.22	201,847.36			(3,178.77)		189,978.45	199,792.73	1,124.14			
GNMA	2013A SF Refunding	4.49	07/21/05	07/20/35	204,798.75	216,947.41			(1,326.39)		203,472.36	216,907.64	1,286.62			
GNMA	2013A SF Refunding	4.49	07/28/05	07/20/35	138,758.08	144,860.66			(916.65)		137,841.43	144,824.48	880.47			
GNMA	2013A SF Refunding	4.49	08/04/05	08/20/35	68,503.05	72,500.21			(439.56)		68,063.49	72,489.66	429.01			
GNMA	2013A SF Refunding	4.49	08/11/05	07/20/35	528,974.14	560,374.03			(3,437.48)		525,536.66	560,264.11	3,327.56			
GNMA	2013A SF Refunding	4.49	08/18/05	08/20/35	1,146,328.14	1,216,357.31			(9,162.00)		1,137,166.14	1,214,254.63	7,059.32			
GNMA	2013A SF Refunding	4.49	08/30/05	08/20/35	1,084,060.09	1,148,041.31			(230,964.40)		853,095.69	906,183.81	(10,893.10)			
GNMA	2013A SF Refunding	4.49	09/29/05	07/20/35	95,925.97	101,626.85			(632.44)		95,293.53	101,594.33	599.92			
GNMA	2013A SF Refunding	4.49	10/13/05	09/20/35	95,548.73	99,755.73			(811.31)		94,737.42	99,541.55	597.13			
GNMA	2013A SF Refunding	4.49	10/27/05	10/20/35	837,424.20	886,949.46			(106,883.31)		730,540.89	776,886.40	(3,179.75)			
GNMA	2013A SF Refunding	4.49	11/01/05	11/20/35	190,594.96	201,908.68			(1,247.41)		189,347.55	201,859.64	1,198.37			
2013A SF Refunding Total					39,695,452.64	42,351,548.46			423,423.58	0.00	(1,702,375.77)	0.00	38,416,500.45	41,226,816.65	154,220.38	0.00
Repo Agmt	2002 A-D SF MRB	0.03	02/28/14	03/03/14	0.61	0.61	0.00				0.61	0.61				
Repo Agmt	2002 A-D SF MRB	0.03	02/28/14	03/03/14	417,496.47	417,496.47		(141,408.65)			276,087.82	276,087.82				
Repo Agmt	2002 A-D SF MRB	0.03	02/28/14	03/03/14	0.14	0.14	0.00				0.14	0.14				
Repo Agmt	2002 A-D SF MRB				243.40	243.40		(243.40)								
GNMA	2002 A-D SF MRB	4.49	09/15/05	09/20/35	104,402.22	109,767.18			(656.89)		103,745.33	109,770.88	660.59			
FNMA	2002 A-D SF MRB	5.40	08/14/03	09/01/32	48,606.19	52,990.12			(379.14)		48,227.05	52,968.90	357.92			
FNMA	2002 A-D SF MRB	6.15	08/14/03	12/01/31	32,988.72	36,412.17			(1,511.57)		31,477.15	35,110.07	209.47			
FNMA	2002 A-D SF MRB	6.15	04/01/04	02/01/34	91,180.27	100,756.78			(535.02)		90,645.25	101,235.58	1,013.82			
FNMA	2002 A-D SF MRB	5.40	10/28/04	10/01/34	171,788.14	187,184.38			(1,176.86)		170,611.28	187,291.53	1,284.01			
FNMA	2002 A-D SF MRB	4.49	12/23/04	12/01/34	202,122.22	211,631.82			(1,567.83)		200,554.39	211,060.53	996.54			
FNMA	2002 A-D SF MRB				84,846.41	88,798.48			(84,846.41)				(3,952.07)			
FNMA	2002 A-D SF MRB	4.49	01/27/05	01/01/35	184,485.40	193,184.77			(1,487.64)		182,997.76	192,609.12	911.99			
FNMA	2002 A-D SF MRB	4.49	03/14/05	12/01/34	108,928.59	114,053.09			(1,123.60)		107,804.99	113,456.30	526.81			
FNMA	2002 A-D SF MRB	5.40	03/24/05	02/01/35	74,344.93	80,991.35			(441.90)		73,903.03	81,120.77	571.32			
FNMA	2002 A-D SF MRB	4.49	04/07/05	02/01/35	103,470.31	108,365.61			(1,149.47)		102,320.84	107,710.92	494.78			
FNMA	2002 A-D SF MRB	4.49	07/28/05	07/01/35	197,230.13	206,499.36			(1,985.34)		195,244.79	205,476.49	962.47			
FNMA	2002 A-D SF MRB	5.40	07/14/05	04/01/35	98,180.69	107,040.24			(591.66)		97,589.03	107,204.73	756.15			
FNMA	2002 A-D SF MRB	4.49	09/08/05	08/01/35	202,492.05	211,874.05			(1,378.78)		201,113.27	211,531.04	1,035.77			
FNMA	2002 A-D SF MRB	4.49	10/20/05	09/01/35	83,263.74	87,119.70			(537.47)		82,726.27	87,009.67	427.44			
FNMA	2002 A-D SF MRB	4.49	11/01/05	10/01/35	161,440.75	168,906.97			(1,461.00)		159,979.75	168,254.76	808.79			
GNMA	2002 A-D SF MRB	5.38	02/20/07	02/20/37	3,878.98	4,267.31			(20.42)		3,858.56	4,289.91	43.02			
GNMA	2002 A-D SF MRB	5.13	02/20/07	02/20/37	7,124.85	7,822.24			(2,263.84)		4,861.01	5,418.70	(139.70)			
GNMA	2002 A-D SF MRB	5.63	02/20/07	02/20/37	5,319.91	5,920.25			(29.01)		5,290.90	5,911.38	20.14			
GNMA	2002 A-D SF MRB	5.38	03/06/07	02/20/37	8,737.76	9,613.21			(45.61)		8,692.15	9,664.19	96.59			
GNMA	2002 A-D SF MRB	5.63	03/06/07	02/20/37	3,387.75	3,761.75			(16.44)		3,371.31	3,773.57	28.26			
GNMA	2002 A-D SF MRB	5.63	03/20/07	02/20/37	1,528.41	1,697.61			(7.38)		1,521.03	1,702.66	12.43			
GNMA	2002 A-D SF MRB	5.13	03/20/07	03/20/37	10,231.66	11,286.91			(2,543.46)		7,688.20	8,532.53	(210.92)			
GNMA	2002 A-D SF MRB	5.38	03/20/07	03/20/37	7,662.86	8,427.66			(39.07)		7,623.79	8,475.73	87.14			
GNMA	2002 A-D SF MRB	5.13	03/06/07	02/20/37	5,870.57	6,476.19			(37.64)		5,832.93	6,502.85	64.30			
GNMA	2002 A-D SF MRB	5.13	04/24/07	04/20/37	13,286.02	14,621.91			(71.78)		13,214.24	14,699.24	149.11			
GNMA	2002 A-D SF MRB	5.63	04/24/07	04/20/37	10,233.39	11,376.91			(54.52)		10,178.87	11,393.16	70.77			
GNMA	2002 A-D SF MRB	5.38	04/24/07	04/20/37	8,524.54	9,398.59			(2,467.83)		6,056.71	6,733.81	(196.95)			
GNMA	2002 A-D SF MRB	5.13	03/27/07	03/20/37	5,073.14	5,582.04			(26.20)		5,046.94	5,613.73	57.89			
GNMA	2002 A-D SF MRB	5.62	03/27/07	02/20/37	3,178.44	3,529.54			(15.45)		3,162.99	3,539.99	25.90			
GNMA	2002 A-D SF MRB	5.38	04/24/07	03/20/37	3,362.66	3,700.68			(20.46)		3,342.20	3,717.14	36.92			
GNMA	2002 A-D SF MRB	5.38	04/10/07	03/20/37	9,750.86	10,701.35			(49.93)		9,700.93	10,785.98	134.56			
GNMA	2002 A-D SF MRB	5.13	04/10/07	03/20/37	10,303.41	11,310.62			(53.80)		10,249.61	11,387.93	131.11			
GNMA	2002 A-D SF MRB	5.63	04/10/07	03/20/37	1,826.46	2,028.45			(8.72)		1,817.74	2,034.71	14.98			
GNMA	2002 A-D SF MRB	5.13	05/08/07	04/20/37	2,378.28	2,632.61			(18.67)		2,359.61	2,639.58	25.64			
GNMA	2002 A-D SF MRB	5.63	05/08/07	04/20/37	2,791.76	3,099.72			(14.56)		2,777.20	3,108.14	22.98			
GNMA	2002 A-D SF MRB	5.38	05/08/07	05/20/37	5,771.59	6,347.27			(29.55)		5,742.04	6,384.15	66.43			

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2002 A-D SF MRB	5.38	05/22/07	05/20/37	13,112.67	14,408.42			(70.27)		13,042.40	14,498.93	160.78	
GNMA	2002 A-D SF MRB	5.13	05/22/07	05/20/37	11,624.05	12,792.70			(59.70)		11,564.35	12,864.05	131.05	
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	9,500.39	10,448.78			(47.51)		9,452.88	10,510.67	109.40	
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	2,899.21	3,219.79			(14.80)		2,884.41	3,228.57	23.58	
GNMA	2002 A-D SF MRB	5.13	06/05/07	05/20/37	17,994.14	19,760.55			(98.00)		17,896.14	19,908.74	246.19	
GNMA	2002 A-D SF MRB	5.13	06/19/07	06/20/37	6,400.48	7,056.67			(53.08)		6,347.40	7,072.73	69.14	
GNMA	2002 A-D SF MRB	5.63	06/19/07	06/20/37	1,691.35	1,878.24			(7.95)		1,683.40	1,884.18	13.89	
GNMA	2002 A-D SF MRB	5.13	08/07/07	07/20/37	13,983.70	15,379.57			(76.27)		13,907.43	15,462.91	159.61	
GNMA	2002 A-D SF MRB	5.38	07/03/07	05/20/37	3,684.33	4,053.68			(21.28)		3,663.05	4,073.53	41.13	
GNMA	2002 A-D SF MRB	5.13	07/03/07	06/20/37	5,186.57	5,624.66			(26.21)		5,160.36	5,657.67	59.22	
GNMA	2002 A-D SF MRB	5.38	07/17/07	06/20/37	4,533.01	4,986.71			(26.67)		4,506.34	5,010.14	50.10	
GNMA	2002 A-D SF MRB	5.13	07/17/07	06/20/37	2,471.03	2,680.35			(14.74)		2,456.29	2,693.16	27.55	
GNMA	2002 A-D SF MRB	5.38	04/24/08	04/20/38	2,442.07	2,685.78			(11.58)		2,430.49	2,699.98	25.78	
GNMA	2002 A-D SF MRB	5.13	04/24/08	04/20/38	3,888.22	4,274.93			(18.45)		3,869.77	4,297.80	41.32	
GNMA	2002 A-D SF MRB				2,558.14	2,813.34			(2,558.14)				(255.20)	
GNMA	2002 A-D SF MRB	5.63	04/22/08	03/20/38	5,208.93	5,787.79			(26.47)		5,182.46	5,792.77	31.45	
GNMA	2002 A-D SF MRB	5.13	05/07/08	04/20/38	5,396.39	5,933.28			(27.66)		5,368.73	5,962.61	56.99	
GNMA	2002 A-D SF MRB	5.63	05/07/08	04/20/38	2,031.39	2,256.93			(9.17)		2,022.22	2,260.26	12.50	
GNMA	2002 A-D SF MRB	5.38	05/14/08	04/20/38	4,150.59	4,563.89			(22.08)		4,128.51	4,585.68	43.87	
GNMA	2002 A-D SF MRB	5.13	05/21/08	05/20/38	2,258.88	2,448.88			(11.03)		2,247.85	2,463.09	25.24	
GNMA	2002 A-D SF MRB	5.13	06/11/08	05/20/38	2,069.07	2,282.81			(24.90)		2,044.17	2,279.47	21.56	
GNMA	2002 A-D SF MRB	5.63	07/09/08	06/20/38	3,370.41	3,744.73			(14.95)		3,355.46	3,750.62	20.84	
GNMA	2002 A-D SF MRB	5.38	07/09/08	03/20/38	2,009.78	2,209.86			(9.19)		2,000.59	2,222.17	21.50	
GNMA	2002 A-D SF MRB	5.63	06/18/08	03/20/38	582.38	647.39			(2.64)		579.74	648.20	3.45	
GNMA	2002 A-D SF MRB	5.63	06/25/08	05/20/38	3,710.91	4,123.64			(16.56)		3,694.35	4,130.28	23.20	
GNMA	2002 A-D SF MRB	5.38	06/25/08	05/20/38	2,446.82	2,690.47			(11.15)		2,435.67	2,705.51	26.19	
GNMA	2002 A-D SF MRB	5.38	07/23/08	06/20/38	4,174.80	4,591.24			(18.89)		4,155.91	4,617.23	44.88	
GNMA	2002 A-D SF MRB	5.13	08/27/08	08/20/38	4,768.82	5,241.87			(29.07)		4,739.75	5,263.81	51.01	
GNMA	2002 A-D SF MRB	5.63	08/13/08	07/20/38	1,521.42	1,689.54			(6.56)		1,514.86	1,693.18	10.20	
GNMA	2002 A-D SF MRB				3,313.53	3,643.90			(3,313.53)				(330.37)	
GNMA	2002 A-D SF MRB	5.13	09/10/08	09/20/38	3,185.76	3,503.45			(14.67)		3,171.09	3,524.74	35.96	
GNMA	2002 A-D SF MRB	5.13	09/24/08	08/20/38	2,378.04	2,614.95			(12.81)		2,365.23	2,627.35	25.21	
GNMA	2002 A-D SF MRB	5.38	09/24/08	09/20/38	2,195.72	2,415.56			(9.84)		2,185.88	2,429.08	23.36	
GNMA	2002 A-D SF MRB	5.13	10/15/08	08/20/38	2,454.96	2,700.19			(11.36)		2,443.60	2,716.38	27.55	
GNMA	2002 A-D SF MRB	5.13	11/12/08	10/20/38	2,832.52	3,115.33			(13.28)		2,819.24	3,132.14	30.09	
GNMA	2002 A-D SF MRB	5.13	11/25/08	09/20/38	2,630.29	2,892.46			(14.13)		2,616.16	2,906.33	28.00	
GNMA	2002 A-D SF MRB	5.38	11/25/08	11/20/38	5,736.96	6,309.60			(25.05)		5,711.91	6,349.84	65.29	
GNMA	2002 A-D SF MRB	5.63	12/10/08	10/20/38	2,710.03	3,005.85			(11.59)		2,698.44	3,009.37	15.11	
GNMA	2002 A-D SF MRB	5.13	12/10/08	11/20/38	5,665.60	6,268.31			(1,581.60)		4,084.00	4,570.97	(115.74)	
GNMA	2002 A-D SF MRB	5.38	12/17/08	11/20/38	4,138.30	4,556.97			(20.22)		4,118.08	4,583.66	46.91	
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	5,373.02	5,898.79			(3,089.71)		2,283.31	2,537.27	(271.81)	
GNMA	2002 A-D SF MRB	5.25	12/17/08	11/20/38	2,382.28	2,619.74			(10.56)		2,371.72	2,636.17	26.99	
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,447.53	2,692.24			(12.17)		2,435.36	2,705.98	25.91	
GNMA	2002 A-D SF MRB	5.13	12/17/08	12/20/38	2,033.18	2,229.70			(9.20)		2,023.98	2,241.95	21.45	
GNMA	2002 A-D SF MRB	5.25	12/23/08	12/20/38	5,456.95	5,994.32			(27.35)		5,429.60	6,033.16	66.19	
GNMA	2002 A-D SF MRB	5.13	12/30/08	12/20/38	1,597.85	1,757.22			(7.17)		1,590.68	1,768.14	18.09	
GNMA	2002 A-D SF MRB	5.25	12/30/08	12/20/38	1,841.75	2,025.40			(8.34)		1,833.41	2,037.93	20.87	
FNMA	2002 A-D SF MRB	5.13	02/20/07	01/01/37	5,978.21	6,514.67			(33.23)		5,944.98	6,523.36	41.92	
FNMA	2002 A-D SF MRB	5.38	03/06/07	02/01/37	8,634.37	9,455.08			(2,773.25)		5,861.12	6,432.07	(249.76)	
FNMA	2002 A-D SF MRB	5.63	03/06/07	02/01/37	1,784.98	1,956.78			(8.73)		1,776.25	1,965.81	17.76	
FNMA	2002 A-D SF MRB	5.63	03/20/07	02/01/37	1,210.63	1,327.12			(5.96)		1,204.67	1,333.22	12.06	
FNMA	2002 A-D SF MRB	5.13	03/27/07	03/01/37	2,999.29	3,268.49			(20.84)		2,978.45	3,268.28	20.63	
FNMA	2002 A-D SF MRB	5.38	04/10/07	03/01/37	12,161.94	13,304.14			(86.95)		12,074.99	13,356.96	139.77	
FNMA	2002 A-D SF MRB	5.63	04/10/07	03/01/37	568.65	623.39			(4.49)		564.16	624.36	5.46	
FNMA	2002 A-D SF MRB	5.13	04/10/07	03/01/37	5,905.44	6,435.61			(31.67)		5,873.77	6,445.45	41.51	
FNMA	2002 A-D SF MRB	5.38	04/24/07	04/01/37	16,856.06	18,434.28			(105.08)		16,750.98	18,513.00	183.80	
FNMA	2002 A-D SF MRB	5.13	04/24/07	04/01/37	5,250.60	5,722.00			(71.28)		5,179.32	5,683.45	32.73	
FNMA	2002 A-D SF MRB	5.63	04/24/07	04/01/37	2,316.69	2,539.81			(12.07)		2,304.62	2,550.72	22.98	
FNMA	2002 A-D SF MRB				2,108.69	2,298.05			(2,108.69)				(189.36)	
FNMA	2002 A-D SF MRB	5.38	05/22/07	04/01/37	1,640.49	1,787.74			(9.64)		1,630.85	1,789.55	11.45	
FNMA	2002 A-D SF MRB	5.13	05/22/07	04/01/37	1,949.76	2,124.82			(11.33)		1,938.43	2,127.12	13.63	
FNMA	2002 A-D SF MRB	5.38	06/05/07	05/01/37	6,580.25	7,196.21			(38.11)		6,542.14	7,231.73	73.63	
FNMA	2002 A-D SF MRB	5.63	06/05/07	05/01/37	2,436.56	2,671.18			(18.57)		2,417.99	2,676.16	23.55	
FNMA	2002 A-D SF MRB	5.13	06/05/07	04/01/37	5,313.86	5,791.04			(41.52)		5,272.34	5,785.61	36.09	
FNMA	2002 A-D SF MRB	5.38	06/19/07	05/01/37	4,192.32	4,568.79			(40.56)		4,151.76	4,555.96	27.73	

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Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
FNMA	2002 A-D SF MRB	5.13	07/03/07	06/01/37	1,309.95	1,427.93			(91.38)		1,218.57	1,338.18	1.63	
FNMA	2002 A-D SF MRB	5.13	04/08/08	03/01/38	2,907.85	3,206.92			(24.45)		2,883.40	3,201.42	18.95	
FNMA	2002 A-D SF MRB	5.63	04/15/08	12/01/37	1,601.96	1,769.13			(149.01)		1,452.95	1,614.79	(5.33)	
FNMA	2002 A-D SF MRB	5.38	04/15/08	01/01/38	2,563.72	2,821.58			(11.93)		2,551.79	2,828.99	19.34	
FNMA	2002 A-D SF MRB	5.13	04/15/08	04/01/38	2,245.77	2,450.18			(10.68)		2,235.09	2,455.35	15.85	
FNMA	2002 A-D SF MRB	5.38	04/29/08	04/01/38	1,751.97	1,926.47			(9.21)		1,742.76	1,931.92	14.66	
Freddie Mac	2002 A-D SF MRB	5.38	06/18/08	04/01/38	4,546.69	4,960.09			(21.94)		4,524.75	4,981.96	43.81	
Freddie Mac	2002 A-D SF MRB	5.63	06/18/08	03/01/38	1,320.78	1,446.57			(7.23)		1,313.55	1,455.78	16.44	
Freddie Mac	2002 A-D SF MRB	5.13	06/25/08	12/01/37	2,441.37	2,656.05			(11.87)		2,429.50	2,668.59	24.41	
Freddie Mac	2002 A-D SF MRB	5.13	07/16/08	06/01/38	3,598.18	3,914.01			(24.09)		3,574.09	3,924.60	34.68	
Freddie Mac	2002 A-D SF MRB	5.63	07/16/08	05/01/38	720.41	786.46			(3.19)		717.22	791.91	8.64	
Freddie Mac	2002 A-D SF MRB	5.38	07/23/08	03/01/38	1,629.95	1,775.79			(8.87)		1,621.08	1,782.56	15.64	
Freddie Mac	2002 A-D SF MRB	5.38	08/13/08	07/01/38	2,536.02	2,769.10			(11.42)		2,524.60	2,782.69	25.01	
Freddie Mac	2002 A-D SF MRB				1,099.39	1,198.47			(1,099.39)				(99.08)	
Freddie Mac	2002 A-D SF MRB	5.63	09/24/08	07/01/38	2,432.86	2,659.19			(10.49)		2,422.37	2,678.70	30.00	
Freddie Mac	2002 A-D SF MRB	5.13	10/22/08	03/01/38	3,486.47	3,782.24			(16.97)		3,469.50	3,798.95	33.68	
Freddie Mac	2002 A-D SF MRB	5.25	12/18/08	09/01/38	3,556.83	3,881.09			(37.95)		3,518.88	3,868.95	25.81	
2002 A-D SF MRB Total					2,829,417.86	2,990,890.45	0.00	(141,652.05)	(127,164.51)	0.00	2,560,601.30	2,731,225.49	9,151.60	0.00
Repo Agmt	2004A S/F Jr Lien	0.03	02/28/14	03/03/14	4.46	4.46		(2.18)			2.28	2.28		
Repo Agmt	2004A S/F Jr Lien	0.03	02/28/14	03/03/14	115,650.00	115,650.00	0.00				115,650.00	115,650.00		
2004A S/F Jr Lien Total					115,654.46	115,654.46	0.00	(2.18)	0.00	0.00	115,652.28	115,652.28	0.00	0.00
Repo Agmt	1991 A S/F (1980 A Refunding)	0.03	02/28/14	03/03/14	5,204.58	5,204.58	44,920.99				50,125.57	50,125.57		
GIC's	1991 A S/F (1980 A Refunding)	6.08	11/14/96	09/30/29	1,611,031.59	1,611,031.59	50,539.73				1,661,571.32	1,661,571.32		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.03	02/28/14	03/03/14	0.24	0.24	0.00				0.24	0.24		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.03	02/28/14	03/03/14	736,263.50	736,263.50	31.51				736,295.01	736,295.01		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.03	02/28/14	03/03/14	0.01	0.01	0.00				0.01	0.01		
1991 A S/F (1980 A Refunding) Total					2,352,499.92	2,352,499.92	95,492.23	0.00	0.00	0.00	2,447,992.15	2,447,992.15	0.00	0.00
GIC's	1994 A&B SF (1983 Refunding)	6.08	11/14/96	09/30/29	41,039.21	41,039.21		(25,078.19)			15,961.02	15,961.02		
Repo Agmt	1994 A&B SF (1983 Refunding)	0.03	02/28/14	03/03/14			902.57				902.57	902.57		
FNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	04/01/26	5,649.89	6,346.04			(93.87)		5,556.02	6,202.82	(49.35)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	06/27/96	05/01/26	5,831.89	6,545.72			(121.35)		5,710.54	6,371.54	(52.83)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/01/26	3,147.19	3,550.03			(49.93)		3,097.26	3,527.24	27.14	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/01/96	06/01/26	1,699.73	1,926.17			(26.12)		1,673.61	1,916.47	16.42	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/01/26	4,968.34	5,628.06			(175.19)		4,793.15	5,485.44	32.57	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/01/26	4,053.79	4,469.99			(98.59)		3,955.20	4,407.63	36.23	
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	08/01/26	1,161.46	1,278.60			(59.24)		1,102.22	1,226.12	6.76	
FNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/01/26	5,094.99	5,684.77			(961.66)		4,133.33	4,600.58	(122.53)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	11/01/26	3,523.04	3,883.78			(47.79)		3,475.25	3,871.92	35.93	
FNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	01/01/27	1,935.87	2,132.08			(30.47)		1,905.40	2,120.85	19.24	
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	07/01/27	4,005.81	4,529.06			(53.97)		3,951.84	4,514.95	39.86	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/30/96	07/20/26	25,613.19	28,522.58			(1,560.63)		24,052.56	27,024.26	62.31	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/28/96	03/20/26	4,146.29	4,617.05			(56.75)		4,089.54	4,594.68	34.38	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/20/26	16,012.03	17,827.20			(320.82)		15,691.21	17,626.18	119.80	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/96	04/20/26	5,752.27	6,406.88			(121.45)		5,630.82	6,308.57	23.14	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/15/96	05/20/26	18,792.77	20,924.37			(337.72)		18,455.05	20,731.66	145.01	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	05/20/26	6,490.96	7,227.62			(130.01)		6,360.95	7,124.51	26.90	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/17/96	06/20/26	26,725.67	29,756.81			(2,896.72)		23,828.95	26,761.52	(98.57)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/29/96	06/20/26	8,987.47	10,006.85			(130.61)		8,856.86	9,919.63	43.39	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/20/26	31,789.36	35,386.30			(980.14)		30,809.22	34,603.14	196.98	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/20/26	17,634.12	19,578.53			(421.08)		17,213.04	19,282.90	125.45	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	09/20/26	7,734.66	8,583.90			(135.60)		7,599.06	8,483.93	35.63	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/26/96	09/20/26	3,288.92	3,650.95			(115.31)		3,173.61	3,554.62	18.98	
GNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/20/26	26,086.18	28,955.58			(562.84)		25,523.34	28,587.34	194.60	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/26/96	11/20/26	8,997.49	9,993.29			(223.00)		8,774.49	9,803.69	33.40	
GNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	12/20/26	3,447.15	3,824.26			(130.28)		3,316.87	3,712.96	18.98	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/16/97	12/20/26	18,084.65	20,070.14			(302.28)		17,782.37	19,912.37	144.51	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/30/97	01/20/27	7,102.94	7,890.13			(293.71)		6,809.23	7,608.86	12.44	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/13/97	02/20/27	7,624.38	8,470.51			(112.05)		7,512.33	8,395.58	37.12	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/27/97	02/20/27	2,505.69	2,787.75			(29.87)		2,475.82	2,779.30	21.42	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	03/20/27	9,447.21	10,483.47			(130.67)		9,316.54	10,400.10	47.30	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/97	04/20/27	6,007.64	6,662.54			(81.91)		5,925.73	6,611.11	30.48	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/29/97	05/20/27	4,488.45	4,989.46			(2,738.90)		1,749.55	1,962.81	(287.75)	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/26/97	06/20/27	3,221.61	3,581.90			(40.77)		3,180.84	3,568.43	27.30	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/18/97	07/20/27	8,214.76	9,136.65			(178.12)		8,036.64	9,006.43	47.90	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	08/20/27	6,809.67	7,530.60			(124.12)		6,685.55	7,460.24	53.76	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/26/98	02/20/28	3,557.54	3,957.67			(38.26)		3,519.28	3,950.37	30.96	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/26/98	01/20/28	2,193.36	2,432.89			(39.62)		2,153.74	2,410.44	17.17	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/98	04/20/28	1,678.92	1,861.85			(24.43)		1,654.49	1,851.32	13.90	
GNMA	1994 A&B SF (1983 Refunding)				2,192.67	2,438.66			(2,192.67)				(245.99)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/10/98	07/20/28	4,680.97	5,206.58			(53.12)		4,627.85	5,193.82	40.36	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/19/98	10/20/28	7,816.29	8,694.53			(109.53)		7,706.76	8,649.99	64.99	
Repo Agmt	1994 A&B SF (1983 Refunding)	0.03	02/28/14	03/03/14	268,454.62	268,454.62		(95,393.86)			173,060.76	173,060.76	-	
FNMA	1994 A&B SF (1983 Refunding)	6.75	02/20/98	01/01/28	29.72	32.71			(17.97)		11.75	13.08	(1.66)	
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/01/28	1,396.23	1,537.86			(21.49)		1,374.74	1,530.32	13.95	
FNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	05/01/28	419.82	462.12			(6.39)		413.43	459.95	4.22	
GNMA	1994 A&B SF (1983 Refunding)	6.75	02/20/98	01/20/28	10,070.65	11,171.48			(940.10)		9,130.55	10,216.91	(14.47)	
FNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	09/01/28	2,322.73	2,612.88			(727.04)		1,595.69	1,776.36	(109.48)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/20/28	22,910.89	25,469.82			(2,637.92)		20,272.97	22,717.30	(114.60)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/19/98	05/20/28	10,460.95	11,630.17			(138.88)		10,322.07	11,579.29	88.00	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	12,406.43	13,631.02			(145.31)		12,261.12	13,612.36	126.65	
GNMA	1994 A&B SF (1983 Refunding)	6.25	08/14/98	07/20/28	7,539.95	8,383.23			(754.74)		6,785.21	7,608.07	(20.42)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	06/20/28	6,054.41	6,731.10			(68.55)		5,985.86	6,714.86	52.31	
GNMA	1994 A&B SF (1983 Refunding)	6.25	09/18/98	09/20/28	7,272.98	8,089.66			(601.42)		6,671.56	7,481.21	(7.03)	
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	11/01/28	559.91	616.48			(49.80)		501.11	567.66	0.98	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	5,577.63	6,204.39			(57.70)		5,519.93	6,195.52	48.83	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	4,083.68	4,542.58			(54.76)		4,028.92	4,496.05	8.23	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	10/20/28	2,169.11	2,412.94			(22.42)		2,146.69	2,409.53	19.01	
FNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	11/01/28	255.92	281.68			(8.81)		247.11	274.84	1.97	
GNMA	1994 A&B SF (1983 Refunding)	6.25	02/16/99	02/20/29	11,133.28	12,377.27			(186.36)		10,946.92	12,279.66	88.75	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	02/20/29	615.61	685.77			(25.64)		589.97	663.05	2.92	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	05/20/29	3,618.17	4,022.31			(57.56)		3,560.61	3,973.23	8.48	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	6,656.99	7,325.84			(966.98)		5,690.01	6,269.16	(89.70)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	7,487.84	8,228.72			(1,015.07)		6,472.77	7,129.00	(84.65)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	1,435.55	1,559.72			(14.04)		1,421.51	1,555.91	10.23	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	1,243.86	1,367.26			(13.33)		1,230.53	1,366.78	12.85	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	1,820.65	1,991.29			(36.90)		1,783.75	1,952.66	(1.73)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	2,081.47	2,262.10			(32.93)		2,048.54	2,242.81	13.64	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	7,089.68	7,790.50			(95.15)		6,994.53	7,766.87	71.52	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	1,566.33	1,713.81			(26.37)		1,539.96	1,702.79	15.35	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	21,150.95	23,242.12			(1,122.30)		20,028.65	22,239.18	119.36	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	7,938.59	8,724.25			(529.86)		7,408.73	8,223.09	28.70	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	4,313.66	4,736.09			(914.39)		3,399.27	3,729.33	(92.37)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	3,449.49	3,775.64			(481.81)		2,967.68	3,261.07	(32.76)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	2,651.08	2,907.70			(35.53)		2,615.55	2,863.97	(8.20)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	5,416.57	5,952.93			(55.36)		5,361.21	5,954.02	56.45	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	1,316.65	1,445.24			(12.60)		1,304.05	1,446.45	13.81	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	6,911.13	7,592.66			(748.76)		6,162.37	6,836.36	(7.54)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	9,175.78	10,070.75			(846.92)		8,328.86	9,228.41	4.58	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	583.57	634.13			(27.69)		555.88	608.51	2.07	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	55,251.41	60,802.43			(8,025.63)		47,225.78	52,032.34	(744.46)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	62,146.63	68,296.08			(8,424.79)		53,721.84	59,168.74	(702.55)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	11,912.76	12,946.30			(116.52)		11,796.24	12,914.64	84.86	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	10,323.85	11,347.91			(110.66)		10,213.19	11,343.93	106.68	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	15,110.67	16,527.17			(306.35)		14,804.32	16,206.61	(14.21)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	17,275.81	18,774.87			(273.27)		17,002.54	18,614.75	113.15	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	58,842.44	64,659.02			(789.73)		58,052.71	64,462.89	593.60	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	12,999.98	14,224.20			(218.85)		12,781.13	14,132.76	127.41	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/30/29	175,546.91	192,903.13			(9,314.83)		166,232.08	184,579.02	990.72	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	65,889.09	72,408.85			(4,397.70)		61,491.39	68,249.33	238.18	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	35,802.14	39,308.27			(7,589.20)		28,212.94	30,952.45	(766.62)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	7,758.71	8,492.26			(1,083.69)		6,675.02	7,334.88	(73.69)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/99	11/01/29	7,979.75	8,674.79			(188.10)		7,791.65	8,533.03	46.34	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	92,730.03	101,911.25			(1,038.11)		91,691.92	101,827.57	954.43	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	122,015.11	134,090.95			(1,501.50)		120,513.61	133,831.58	1,242.13	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	60,212.52	66,102.52			(606.41)		59,606.11	66,124.63	628.52	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	18,809.49	20,699.00			(268.26)		18,541.23	20,372.82	(57.92)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	02/23/00	01/01/30	7,161.76	7,783.03			(67.68)		7,094.08	7,766.59	51.24	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending	Ending	Change	Recognized Gain
											Carrying Value 02/28/14	Market Value 02/28/14	In Market Value	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	102,969.56	113,133.68			(1,206.08)		101,763.48	112,978.83	1,051.23	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	20,871.11	22,844.49			(2,915.15)		17,955.96	19,731.10	(198.24)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	22,003.59	24,133.10			(294.90)		21,708.69	23,770.14	(68.06)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	44,955.75	49,407.72			(459.42)		44,496.33	49,416.74	468.44	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	10,927.85	11,995.14			(104.54)		10,823.31	12,005.19	114.59	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	57,360.22	63,017.01			(6,214.54)		51,145.68	56,739.92	(62.55)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	76,156.15	83,584.42			(7,029.26)		69,126.89	76,593.28	38.12	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	4,842.72	5,263.10			(229.85)		4,612.87	5,050.47	17.22	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	2,831.99	3,116.75			(40.40)		2,791.59	3,067.63	(8.72)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/20/30	25,663.29	28,141.82			(241.67)		25,421.62	27,935.79	35.64	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	06/20/30	101,810.49	111,768.58			(1,067.14)		100,743.35	111,760.64	1,059.20	
FNMA	1994 A&B SF (1983 Refunding)	5.45	05/31/00	05/01/30	12,096.44	13,144.81			(220.42)		11,876.02	13,000.65	76.26	
GNMA	1994 A&B SF (1983 Refunding)				4,814.54	5,267.90			(4,814.54)				(453.36)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	10/20/30	22,616.14	24,855.49			(234.28)		22,381.86	24,596.88	(24.33)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	19,600.85	21,429.39			(5,567.34)		14,033.51	15,340.01	(522.04)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/00	05/20/30	7,490.31	8,223.94			(77.21)		7,413.10	8,224.56	77.83	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/06/00	09/01/30	22,346.04	24,431.84			(239.26)		22,106.78	24,164.94	(27.64)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	08/01/30	26,666.40	29,224.98			(521.39)		26,145.01	28,619.33	(84.26)	
	1994 A&B SF (1983 Refunding) Total				2,282,671.52	2,482,078.04	902.57	(120,472.05)	(105,628.69)	0.00	2,057,473.35	2,262,440.95	5,561.08	0.00
GIC's	1995 C SF (1985 A&B Refunding)	6.08	11/14/96	09/30/29	31.84	31.84	0.00				31.84	31.84		
Repo Agmt	1995 C SF (1985 A&B Refunding)	0.03	02/28/14	03/03/14			0.96				0.96	0.96		
Repo Agmt	1995 C SF (1985 A&B Refunding)	0.03	02/28/14	03/03/14	0.01	0.01	0.00				0.01	0.01		
	1995 C SF (1985 A&B Refunding) Total				31.85	31.85	0.96	0.00	0.00	0.00	32.81	32.81	0.00	0.00
Repo Agmt	2005 A Single Family	0.03	02/28/14	03/03/14	481,940.49	481,940.49	7,330,310.93				7,812,251.42	7,812,251.42		
GIC's	2005 A Single Family	3.37	09/22/05	09/01/36	6,000,000.00	6,000,000.00		(5,263,496.35)			736,503.65	736,503.65		
GNMA	2005 A Single Family	4.49	08/11/05	07/20/35	847,250.10	904,739.27			(6,435.79)		840,814.31	903,792.45	5,488.97	
GNMA	2005 A Single Family	4.49	08/30/05	08/20/35	393,380.53	420,245.72			(2,559.06)		390,821.47	420,112.17	2,425.51	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	1,046,333.07	1,117,849.81			(6,854.33)		1,039,478.74	1,117,453.87	6,458.39	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	628,363.67	671,014.45			(131,812.10)		496,551.57	531,852.03	(7,350.32)	
GNMA	2005 A Single Family	4.49	09/29/05	09/20/35	2,662,577.85	2,832,959.80			(19,441.90)		2,643,135.95	2,830,740.61	17,222.71	
GNMA	2005 A Single Family	4.49	10/06/05	09/20/35	837,875.10	893,338.33			(122,948.94)		714,926.16	766,625.65	(3,763.74)	
GNMA	2005 A Single Family	4.49	10/20/05	10/20/35	693,890.06	741,326.84			(4,663.22)		689,226.84	740,688.24	4,024.62	
GNMA	2005 A Single Family	4.49	12/08/05	12/20/35	420,709.28	449,049.88			(2,716.05)		417,993.23	448,924.29	2,590.46	
GNMA	2005 A Single Family	4.49	12/15/05	12/20/35	615,160.81	655,908.89			(4,181.01)		610,979.80	656,841.91	5,114.03	
GNMA	2005 A Single Family	4.49	11/03/05	11/20/35	107,482.11	115,017.66			(789.11)		106,693.00	114,880.97	652.42	
GNMA	2005 A Single Family	4.49	11/10/05	11/20/35	873,804.86	930,859.40			(7,920.19)		865,884.67	930,481.13	7,541.92	
GNMA	2005 A Single Family	4.49	11/17/05	11/20/35	778,093.41	831,264.68			(5,777.02)		772,316.39	830,248.22	4,760.56	
GNMA	2005 A Single Family	4.49	11/22/05	11/20/35	379,995.88	404,512.28			(223,768.29)		156,227.59	167,340.46	(13,403.53)	
GNMA	2005 A Single Family	4.49	11/29/05	11/20/35	482,616.50	515,625.81			(3,284.77)		479,331.73	515,305.84	2,964.80	
GNMA	2005 A Single Family	4.49	12/22/05	12/20/35	661,325.09	706,589.32			(5,033.78)		656,291.31	705,564.80	4,009.26	
GNMA	2005 A Single Family	4.49	12/29/05	12/20/35	1,064,761.17	1,137,590.59			(7,116.04)		1,057,645.13	1,136,856.07	6,381.52	
GNMA	2005 A Single Family	4.49	01/05/06	01/20/36	656,705.76	700,143.92			(4,403.77)		652,301.99	701,158.55	5,418.40	
GNMA	2005 A Single Family	4.49	01/12/06	01/20/36	701,911.83	748,061.52			(111,388.55)		590,523.28	633,278.98	(3,393.99)	
GNMA	2005 A Single Family	4.49	03/09/06	02/20/36	630,318.84	671,166.54			(3,931.27)		626,387.57	671,149.80	3,914.53	
GNMA	2005 A Single Family	4.49	03/02/06	02/20/36	865,281.16	921,045.49			(112,103.63)		753,177.53	807,777.78	(1,164.08)	
GNMA	2005 A Single Family	4.49	01/19/06	01/20/36	432,715.35	462,311.55			(3,520.01)		429,195.34	461,415.44	2,623.90	
GNMA	2005 A Single Family	4.49	01/26/06	01/20/36	304,289.43	323,943.30			(2,582.28)		301,707.15	323,196.25	1,835.23	
GNMA	2005 A Single Family	4.49	02/02/06	02/20/36	1,463,751.61	1,561,534.87			(9,635.39)		1,454,116.22	1,561,315.24	9,415.76	
GNMA	2005 A Single Family	4.49	02/09/06	02/20/36	791,563.28	842,627.05			(5,564.34)		785,998.94	841,942.42	4,879.71	
GNMA	2005 A Single Family	4.49	02/16/06	02/20/36	969,195.30	1,035,125.10			(133,254.74)		835,940.56	896,489.42	(5,380.94)	
GNMA	2005 A Single Family	4.49	02/23/06	02/20/36	1,101,368.95	1,175,608.33			(6,852.15)		1,094,516.80	1,175,577.95	6,821.77	
GNMA	2005 A Single Family	4.49	05/11/06	04/20/36	760,030.54	811,300.63			(5,661.86)		754,368.68	811,091.40	5,452.63	
GNMA	2005 A Single Family	4.49	05/11/06	05/20/36	207,557.78	222,136.70			(2,115.93)		205,441.85	221,216.56	1,195.79	
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	422,939.50	451,493.09			(2,719.10)		420,220.40	451,379.09	2,605.10	
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	183,286.65	194,725.28			(1,986.48)		181,300.17	193,788.79	1,049.99	
GNMA	2005 A Single Family	4.49	03/16/06	03/20/36	552,208.24	589,422.65			(3,971.38)		548,236.86	588,837.59	3,386.32	
GNMA	2005 A Single Family	4.49	03/23/06	03/20/36	955,208.17	1,018,102.96			(6,061.70)		949,146.47	1,019,433.91	7,392.65	
GNMA	2005 A Single Family	4.49	03/30/06	03/20/36	672,928.77	718,307.09			(4,252.65)		668,676.12	718,210.90	4,156.46	
GNMA	2005 A Single Family	4.49	04/06/06	03/20/36	659,365.91	699,669.84			(5,835.14)		653,530.77	699,568.40	5,733.70	
GNMA	2005 A Single Family	4.49	04/13/06	03/20/36	687,916.61	736,194.14			(208,899.26)		479,017.35	513,150.61	(14,144.27)	
GNMA	2005 A Single Family	4.49	04/20/06	04/20/36	850,488.84	908,583.29			(6,431.09)		844,057.75	907,314.00	5,161.80	
GNMA	2005 A Single Family	4.49	04/27/06	04/20/36	407,163.92	435,093.74			(3,735.01)		403,428.91	433,767.01	2,408.28	
GNMA	2005 A Single Family	4.49	05/05/06	04/20/36	793,570.59	847,923.46			(5,340.26)		788,230.33	847,487.86	4,904.66	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2005 A Single Family	4.49	05/25/06	05/20/36	512,046.32	545,136.68			(3,265.80)		508,780.52	544,989.61	3,118.73	
GNMA	2005 A Single Family	4.49	06/01/06	06/20/36	617,950.16	659,651.54			(3,700.83)		614,249.33	659,720.89	3,770.18	
GNMA	2005 A Single Family	4.49	06/08/06	06/20/36	718,111.03	765,438.26			(5,254.37)		712,856.66	766,409.12	6,225.23	
GNMA	2005 A Single Family	4.49	06/15/06	06/20/36	542,996.01	579,667.58			(3,257.31)		539,738.70	579,771.62	3,361.35	
GNMA	2005 A Single Family	4.49	06/27/06	06/20/36	933,884.81	992,979.54			(6,570.09)		927,314.72	992,324.86	5,915.41	
GNMA	2005 A Single Family	4.49	07/06/06	07/20/36	700,802.81	748,121.80			(6,134.68)		694,668.13	746,120.04	4,132.92	
GNMA	2005 A Single Family	4.49	07/13/06	06/20/36	628,411.38	667,595.48			(4,971.71)		623,439.67	667,381.53	4,757.76	
GNMA	2005 A Single Family	4.49	07/19/06	06/20/36	1,136,452.66	1,209,819.35			(7,140.98)		1,129,311.68	1,212,491.78	9,813.41	
GNMA	2005 A Single Family	4.49	07/27/06	07/20/36	680,785.38	726,764.49			(4,110.13)		676,675.25	726,806.20	4,151.84	
GNMA	2005 A Single Family	4.49	08/02/06	08/20/36	378,590.61	404,165.26			(2,213.88)		376,376.73	404,265.58	2,314.20	
GNMA	2005 A Single Family	4.49	08/09/06	08/20/36	1,156,063.57	1,234,154.17			(7,727.41)		1,148,336.16	1,233,432.13	7,005.37	
GNMA	2005 A Single Family	4.49	08/16/06	07/20/36	389,328.61	414,538.12			(2,357.88)		386,970.73	415,645.87	3,465.63	
GNMA	2005 A Single Family	4.49	08/23/06	07/20/36	332,141.78	354,940.49			(2,468.81)		329,672.97	354,074.14	1,602.46	
GNMA	2005 A Single Family	4.49	09/12/06	08/20/36	287,473.89	306,903.66			(2,238.84)		285,235.05	306,380.38	1,715.56	
GNMA	2005 A Single Family	4.49	09/26/06	09/20/36	132,696.62	141,295.85			(773.91)		131,922.71	141,335.29	813.35	
GNMA	2005 A Single Family	4.49	10/17/06	10/20/36	488,762.24	521,814.37			(5,035.94)		483,726.30	519,604.57	2,826.14	
GNMA	2005 A Single Family	4.49	11/14/06	10/20/36	405,887.28	433,345.10			(47,379.98)		358,507.30	384,545.97	(1,419.15)	
GNMA	2005 A Single Family				131,360.94	140,248.94			(131,360.94)				(8,888.00)	
GNMA	2005 A Single Family	4.49	12/12/06	10/20/36	114,354.23	122,092.91			(688.07)		113,666.16	122,103.45	698.61	
GNMA	2005 A Single Family				101,154.14	107,513.31			(101,154.14)				(6,359.17)	
GNMA	2005 A Single Family	4.49	01/30/07	12/20/36	116,482.64	123,091.02			(677.62)		115,805.02	123,135.19	721.79	
GNMA	2005 A Single Family	4.49	02/13/07	01/20/37	277,387.03	296,657.79			(1,705.86)		275,681.17	296,692.57	1,740.64	
GNMA	2005 A Single Family	4.49	02/20/07	02/20/37	202,293.56	216,341.32			(1,212.07)		201,081.49	216,406.80	1,277.55	
GNMA	2005 A Single Family	4.49	03/20/07	01/20/37	55,522.44	59,131.81			(319.59)		55,202.85	59,151.73	339.51	
GNMA	2005 A Single Family	4.49	04/24/07	03/20/37	249,166.93	265,386.29			(2,028.99)		247,137.94	264,843.19	1,485.89	
GNMA	2005 A Single Family	4.49	04/10/07	02/20/37	241,196.90	256,883.00			(1,377.01)		239,819.89	256,981.64	1,475.65	
GNMA	2005 A Single Family	4.49	05/22/07	04/20/37	126,677.89	133,469.49			(706.19)		125,971.70	133,549.05	785.75	
GNMA	2005 A Single Family	4.49	06/05/07	05/20/37	290,541.13	309,471.62			(1,627.48)		288,913.65	309,627.07	1,782.93	
GNMA	2005 A Single Family	4.49	07/03/07	06/20/37	106,505.93	113,431.64			(586.62)		105,919.31	113,507.96	662.94	
GNMA	2005 A Single Family	4.49	11/21/07	09/20/37	101,294.29	107,926.33			(547.27)		100,747.02	108,012.93	633.87	
GNMA	2005 A Single Family	4.49	09/25/07	04/20/37	95,926.04	102,941.59			(1,383.80)		94,542.24	102,072.43	514.64	
GNMA	2005 A Single Family	4.49	01/30/08	01/20/38	103,224.80	109,960.68			(544.48)		102,680.32	110,089.33	673.13	
GNMA	2005 A Single Family	4.49	03/26/08	03/20/38	240,746.40	256,537.89			(1,271.59)		239,474.81	256,794.64	1,528.34	
FNMA	2005 A Single Family	4.49	10/20/05	10/01/35	62,049.89	64,928.10			(434.42)		61,615.47	64,810.93	317.25	
FNMA	2005 A Single Family	4.49	01/05/06	12/01/35	296,081.81	309,995.23			(2,410.33)		293,671.48	309,056.49	1,471.59	
FNMA	2005 A Single Family	4.49	02/09/06	02/01/36	75,873.95	79,472.11			(521.70)		75,352.25	79,333.83	383.42	
FNMA	2005 A Single Family	4.49	02/23/06	01/01/36	121,320.07	127,079.75			(793.92)		120,526.15	126,897.39	611.56	
FNMA	2005 A Single Family	4.49	03/16/06	03/01/36	154,193.61	161,461.96			(1,141.54)		153,052.07	161,091.07	770.65	
FNMA	2005 A Single Family	4.49	04/06/06	03/01/36	232,867.52	243,811.06			(1,445.98)		231,421.54	243,539.11	1,174.03	
FNMA	2005 A Single Family	4.49	04/20/06	04/01/36	245,952.07	257,507.89			(1,516.22)		244,435.85	257,220.02	1,228.35	
FNMA	2005 A Single Family	4.49	05/11/06	04/01/36	45,749.04	47,916.80			(806.59)		44,942.45	47,312.75	202.54	
FNMA	2005 A Single Family	4.49	06/08/06	04/01/36	119,799.19	125,464.88			(756.76)		119,042.43	125,308.71	600.59	
FNMA	2005 A Single Family	4.49	07/13/06	06/01/36	233,842.61	244,688.12			(1,734.35)		232,108.26	244,083.88	1,130.11	
FNMA	2005 A Single Family	4.49	07/19/06	07/01/36	277,190.40	290,047.82			(1,685.21)		275,505.19	289,627.61	1,265.00	
FNMA	2005 A Single Family	4.49	08/02/06	07/01/36	199,369.68	208,618.48			(1,197.60)		198,172.08	208,331.47	910.59	
FNMA	2005 A Single Family	4.49	08/09/06	07/01/36	110,054.49	115,275.10			(657.30)		109,397.19	115,169.38	551.58	
FNMA	2005 A Single Family	4.49	09/12/06	08/01/36	170,330.67	178,235.53			(1,014.97)		169,315.70	177,998.76	778.20	
FNMA	2005 A Single Family	4.49	10/17/06	09/01/36	177,852.77	186,220.25			(1,331.23)		176,521.54	185,763.20	874.18	
FNMA	2005 A Single Family	4.49	11/14/06	10/01/36	215,279.38	225,276.59			(1,281.83)		213,997.55	225,051.63	1,056.87	
FNMA	2005 A Single Family	4.49	11/21/06	10/01/36	35,026.77	36,653.47			(7,542.81)		27,483.96	28,894.32	(216.34)	
FNMA	2005 A Single Family	4.49	12/12/06	11/01/36	52,316.12	54,746.35			(326.52)		51,989.60	54,658.14	238.31	
FNMA	2005 A Single Family	4.49	01/30/07	11/01/36	43,689.21	45,763.35			(567.77)		43,121.44	45,398.31	202.73	
FNMA	2005 A Single Family	4.49	02/13/07	01/01/37	51,526.99	54,018.65			(299.79)		51,227.20	53,958.60	239.74	
FNMA	2005 A Single Family	4.49	03/20/07	02/01/37	144,538.62	151,336.48			(844.00)		143,694.62	151,212.40	719.92	
FNMA	2005 A Single Family	4.49	04/10/07	01/01/37	188,202.39	196,956.36			(1,234.49)		186,967.90	196,645.53	923.66	
FNMA	2005 A Single Family	4.49	04/24/07	04/01/37	331,919.45	347,359.70			(1,880.47)		330,038.98	347,020.87	1,541.64	
FNMA	2005 A Single Family	4.49	05/22/07	04/01/37	201,410.02	210,781.39			(1,133.78)		200,276.24	210,575.42	927.81	
FNMA	2005 A Single Family	4.49	06/05/07	05/01/37	236,487.78	247,493.25			(1,335.11)		235,152.67	247,242.61	1,084.47	
FNMA	2005 A Single Family	4.49	07/03/07	06/01/37	478,663.87	511,503.81			(2,701.71)		475,962.16	511,878.42	3,076.32	
FNMA	2005 A Single Family	4.49	09/25/07	09/01/37	323,438.42	340,080.41			(1,776.41)		321,662.01	339,915.91	1,611.91	
FNMA	2005 A Single Family	4.49	11/08/07	09/01/37	310,713.59	333,401.51			(88,254.93)		222,458.66	234,857.05	(10,289.53)	
FNMA	2005 A Single Family	4.49	11/21/07	09/01/37	130,356.07	138,076.87			(706.54)		129,649.53	138,021.50	651.17	
FNMA	2005 A Single Family	4.49	12/11/07	11/01/37	288,571.54	304,967.21			(1,815.55)		286,755.99	304,561.17	1,409.51	
FNMA	2005 A Single Family	4.49	03/26/08	02/01/38	317,653.58	333,876.29			(2,904.56)		314,749.02	332,429.76	1,458.03	
2005 A Single Family Total					52,513,869.03	55,484,785.90	7,330,310.93	(5,263,496.35)	(1,699,396.25)	0.00	52,881,287.36	56,031,145.53	178,941.30	0.00

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
Total Single Family Investment Summary					530,178,198.49	572,465,516.55	29,873,153.90	(19,083,534.78)	(22,754,831.72)	0.00	518,212,985.89	562,680,057.78	2,179,753.83	0.00

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
Repo Agmt	1998 A/B RMRB	0.03	02/28/14	03/03/14	174,687.52	174,687.52	504,901.03				679,588.55	679,588.55		
Repo Agmt	1998 A/B RMRB	0.03	02/28/14	03/03/14	1,176,033.94	1,176,033.94	137,623.14				1,313,657.08	1,313,657.08		
GNMA	1998 A/B RMRB	3.70	08/29/12	08/15/42	1,097,601.07	1,121,704.37			(4,986.00)		1,092,615.07	1,126,901.31	10,182.94	
GNMA	1998 A/B RMRB	2.65	12/28/12	11/15/42	269,225.88	250,089.30			(1,435.57)		267,790.31	254,365.98	5,712.25	
GNMA	1998 A/B RMRB	3.20	12/28/12	11/15/42	2,311,781.02	2,262,863.74			(11,994.41)		2,299,786.61	2,284,171.04	33,301.71	
GNMA	1998 A/B RMRB	3.25	12/28/12	12/15/42	4,635,205.53	4,537,356.29			(147,648.51)		4,487,557.02	4,457,804.47	68,096.69	
GNMA	1998 A/B RMRB	3.45	12/28/12	11/15/42	485,082.46	475,327.45			(2,291.15)		482,791.31	479,947.66	6,911.36	
GNMA	1998 A/B RMRB	3.20	12/28/12	12/15/42	2,255,876.10	2,208,141.75			(10,949.58)		2,244,926.52	2,229,683.46	32,491.29	
GNMA	1998 A/B RMRB	3.25	01/29/13	01/15/43	4,406,669.24	4,313,644.44			(155,732.21)		4,250,937.03	4,222,753.27	64,841.04	
GNMA	1998 A/B RMRB	3.25	08/15/13	10/15/42	99,015.89	96,920.71			(780.21)		98,235.68	97,534.27	1,393.77	
GNMA	1998 A/B RMRB	3.25	08/15/13	01/15/43	256,318.34	250,894.64			(1,217.23)		255,101.11	253,279.68	3,602.27	
GNMA	1998 A/B RMRB	3.25	08/15/13	02/15/43	2,737,876.50	2,680,079.90			(16,880.19)		2,720,996.31	2,702,956.07	39,756.36	
GNMA	1998 A/B RMRB	3.25	03/22/13	11/15/42	39,238.58	38,408.29			(276.77)		38,961.81	38,683.62	552.10	
Repo Agmt	1998 A/B RMRB	0.03	02/28/14	03/03/14	6,803.57	6,803.57	79,988.89				86,792.46	86,792.46		
GNMA	1998 A/B RMRB	5.75	10/29/09	09/20/39	3,464.68	3,899.68			(13.37)		3,451.31	3,908.35	22.04	
GNMA	1998 A/B RMRB	5.75	11/24/09	11/20/39	15,434.54	17,170.45			(61.06)		15,373.48	17,202.64	93.25	
GNMA	1998 A/B RMRB	5.75	11/24/09	09/20/39	2,168.18	2,441.12			(8.31)		2,159.87	2,446.70	13.89	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	8,029.85	9,038.20			(29.95)		7,999.90	9,048.58	40.33	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	6,272.84	7,060.75			(32.52)		6,240.32	7,067.87	39.64	
GNMA	1998 A/B RMRB	5.75	12/17/09	11/20/39	15,963.04	17,971.92			(61.71)		15,901.33	17,992.49	82.28	
GNMA	1998 A/B RMRB	5.75	12/17/09	10/20/39	2,166.69	2,438.88			(8.26)		2,158.43	2,444.48	13.86	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	28,442.70	31,787.69			(124.59)		28,318.11	32,077.78	414.68	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	8,080.35	9,097.83			(31.19)		8,049.16	9,118.44	51.80	
GNMA	1998 A/B RMRB	5.75	12/29/09	11/20/39	4,281.36	4,755.98			(1,526.33)		2,755.03	3,078.59	(151.06)	
GNMA	1998 A/B RMRB	5.75	01/20/10	12/20/39	15,197.74	17,096.89			(2,624.92)		12,572.82	14,053.51	(418.46)	
GNMA	1998 A/B RMRB	5.75	01/20/10	12/20/39	3,854.71	4,339.29			(14.71)		3,840.00	4,349.56	24.98	
GNMA	1998 A/B RMRB	5.75	01/27/10	01/20/40	31,197.59	35,122.97			(124.22)		31,073.37	35,200.18	201.43	
GNMA	1998 A/B RMRB	5.75	01/27/10	12/20/39	1,871.25	2,078.94			(7.33)		1,863.92	2,082.97	11.36	
GNMA	1998 A/B RMRB	5.75	02/17/10	01/20/40	14,597.53	16,210.88			(58.06)		14,539.47	16,467.37	314.55	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	12,643.99	14,065.45			(57.25)		12,586.74	14,084.74	76.54	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	2,907.61	3,272.63			(12.98)		2,894.63	3,278.36	18.71	
GNMA	1998 A/B RMRB	5.75	02/23/10	02/20/40	21,549.17	24,253.38			(2,292.74)		19,256.43	21,644.76	(315.88)	
GNMA	1998 A/B RMRB	5.75	02/23/10	01/20/40	4,148.15	4,669.29			(15.80)		4,132.35	4,680.59	27.10	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	21,818.80	24,558.16			(84.32)		21,734.48	24,615.31	141.47	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	1,864.93	2,099.28			(6.94)		1,857.99	2,104.49	12.15	
GNMA	1998 A/B RMRB	5.75	03/16/10	12/20/39	2,004.32	2,255.86			(7.53)		1,996.79	2,261.34	13.01	
GNMA	1998 A/B RMRB	5.75	03/30/10	01/20/40	9,344.36	10,515.95			(35.20)		9,309.16	10,542.04	61.29	
GNMA	1998 A/B RMRB	5.75	03/30/10	02/20/40	5,350.17	6,015.58			(19.95)		5,330.22	6,030.60	34.97	
GNMA	1998 A/B RMRB	5.75	04/22/10	03/20/40	7,220.42	8,127.90			(30.41)		7,190.01	8,144.18	46.69	
GNMA	1998 A/B RMRB	5.75	04/22/10	04/20/40	5,397.96	6,075.44			(20.21)		5,377.75	6,090.09	34.86	
GNMA	1998 A/B RMRB	5.75	06/15/10	04/20/40	6,328.52	7,122.69			(23.17)		6,305.35	7,140.54	41.02	
GNMA	1998 A/B RMRB	5.75	06/15/10	03/20/40	2,927.87	3,295.51			(10.79)		2,917.08	3,303.63	18.91	
GNMA	1998 A/B RMRB	5.75	07/20/10	07/20/40	12,073.71	13,593.88			(44.86)		12,028.85	13,627.30	78.28	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	3,689.10	4,153.69			(13.92)		3,675.18	4,163.71	23.94	
GNMA	1998 A/B RMRB	5.75	07/28/10	06/20/40	3,409.42	3,839.18			(15.84)		3,393.58	3,845.18	21.84	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	25,272.19	28,457.65			(2,137.38)		23,134.81	26,178.64	(141.63)	
GNMA	1998 A/B RMRB	5.75	08/17/10	08/20/40	41,013.58	46,180.81			(169.83)		40,843.75	46,273.72	262.74	
GNMA	1998 A/B RMRB	5.75	08/17/10	06/20/40	3,502.34	3,943.50			(12.76)		3,489.58	3,953.49	22.75	
GNMA	1998 A/B RMRB	5.75	08/17/10	05/20/40	1,180.02	1,328.63			(4.30)		1,175.72	1,332.00	7.67	
GNMA	1998 A/B RMRB	5.75	08/24/10	08/20/40	37,212.12	41,898.02			(2,061.13)		35,150.99	39,820.82	(16.07)	
GNMA	1998 A/B RMRB	5.75	09/14/10	08/20/40	49,829.57	56,109.36			(1,928.44)		47,901.13	54,272.57	91.65	
GNMA	1998 A/B RMRB	5.75	09/14/10	05/20/40	1,617.72	1,821.59			(5.92)		1,611.80	1,826.19	10.52	
GNMA	1998 A/B RMRB	5.75	06/22/10	06/20/40	16,809.02	18,925.49			(62.92)		16,746.10	18,971.48	108.91	
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	5,617.75	6,303.33			(3,521.84)		2,095.91	2,340.40	(441.09)	
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	1,972.06	2,220.34			(7.42)		1,964.64	2,225.69	12.77	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	17,619.78	19,839.03			(66.05)		17,553.73	19,887.31	114.33	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	1,872.09	2,107.90			(6.93)		1,865.16	2,113.08	12.11	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	2,982.44	3,358.07			(10.79)		2,971.65	3,366.71	19.43	
GNMA	1998 A/B RMRB	5.75	06/29/10	05/20/40	2,701.04	3,040.75			(28.72)		2,672.32	2,986.14	(25.89)	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	6,385.52	7,189.71			(23.17)		6,362.35	7,208.06	41.52	
GNMA	1998 A/B RMRB	5.75	07/20/10	06/20/40	21,502.52	24,211.69			(82.50)		21,420.02	24,268.89	139.70	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	30,404.12	34,189.47			(1,504.56)		28,899.56	32,742.71	57.80	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	19,218.20	21,640.95			(3,601.14)		15,617.06	17,461.46	(578.35)	
GNMA	1998 A/B RMRB	5.75	09/29/10	07/20/40	1,253.58	1,411.49			(4.52)		1,249.06	1,415.12	8.15	
GNMA	1998 A/B RMRB	5.75	09/29/10	09/20/40	8,921.78	9,913.35			(34.36)		8,887.42	10,069.62	190.63	

Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
FNMA	1998 A/B RMRB	5.75	08/17/10	05/01/40	1,061.99	1,163.96			(3.95)		1,058.04	1,170.97	10.96	
GNMA	1998 A/B RMRB	5.75	10/28/10	09/20/40	215,566.11	240,424.70			(23,409.00)		192,157.11	214,104.80	(2,910.90)	
GNMA	1998 A/B RMRB	5.75	12/21/10	09/15/40	117,933.18	129,147.18			(32,939.06)		84,994.12	94,180.85	(2,027.27)	
1998 A/B RMRB Total					20,866,565.91	20,616,208.22	722,513.06	0.00	(433,236.96)	0.00	21,155,842.01	21,168,386.01	262,901.69	0.00
Repo Agmt	2009 AB RMRB	0.03	02/28/14	03/03/14	2,012,626.41	2,012,626.41		(610,534.79)			1,402,091.62	1,402,091.62		
GNMA	2009 AB RMRB	8.18	08/01/90	06/20/20	57,451.27	63,566.48			(2,534.87)		54,916.40	60,107.25	(924.36)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	22,969.88	23,447.92			(1,343.72)		21,626.16	22,078.16	(26.04)	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	46,753.15	48,680.98			(1,299.54)		45,453.61	47,235.30	(146.14)	
GNMA	2009 AB RMRB	8.18	09/04/90	08/20/20	66,029.37	73,493.89			(2,855.09)		63,174.28	69,556.16	(1,082.64)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	51,068.49	57,374.83			(1,509.28)		49,559.21	54,888.49	(977.06)	
GNMA	2009 AB RMRB	8.18	11/01/90	08/20/20	49,135.32	55,024.26			(1,455.06)		47,680.26	52,463.22	(1,105.98)	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	20,463.96	20,578.02			(632.55)		19,831.41	19,946.49	1.02	
GNMA	2009 AB RMRB	7.18	11/01/90	09/20/20	51,716.66	53,599.59			(1,851.40)		49,865.26	51,649.65	(98.54)	
GNMA	2009 AB RMRB	8.75	12/28/89	09/20/18	332,251.79	367,022.86			(16,882.94)		315,368.85	344,693.82	(5,446.10)	
GNMA	2009 AB RMRB	8.75	11/30/89	10/20/18	31,407.85	32,131.67			(1,304.05)		30,103.80	30,769.42	(58.20)	
GNMA	2009 AB RMRB	8.75	11/30/89	09/20/18	28,533.73	29,130.14			(1,768.50)		26,765.23	27,320.84	(40.80)	
GNMA	2009 AB RMRB	8.75	01/01/90	11/20/18	71,148.89	79,176.52			(2,923.64)		68,225.25	75,064.85	(1,188.03)	
GNMA	2009 AB RMRB	8.75	02/27/90	01/20/19	35,599.27	36,533.12			(1,749.60)		33,849.67	34,696.53	(86.99)	
GNMA	2009 AB RMRB	8.75	05/29/90	04/20/19	31,600.32	32,332.62			(1,803.42)		29,796.90	30,451.82	(77.38)	
GNMA	2009 AB RMRB	8.75	06/28/90	05/20/19	12,667.44	12,740.72			(615.86)		12,051.58	12,124.28	(0.58)	
GNMA	2009 AB RMRB	7.18	02/01/91	11/20/20	50,876.98	55,593.71			(2,117.16)		48,759.82	52,650.33	(826.22)	
GNMA	2009 AB RMRB	8.18	02/25/91	11/20/20	41,087.11	44,606.33			(1,342.32)		39,744.79	42,596.15	(667.86)	
GNMA	2009 AB RMRB	7.18	05/02/91	02/20/21	42,498.66	43,600.44			(1,222.45)		41,276.21	42,290.01	(87.98)	
GNMA	2009 AB RMRB	8.75	09/28/90	08/20/19	23,936.37	24,435.96			(1,199.65)		22,736.72	23,212.32	(23.99)	
GNMA	2009 AB RMRB	8.75	10/23/90	09/20/19	23,641.20	24,138.00			(847.33)		22,793.87	23,275.06	(15.61)	
GNMA	2009 AB RMRB	8.75	11/28/90	09/20/19	58,845.33	66,284.78			(1,946.70)		56,898.63	63,263.46	(1,074.62)	
GNMA	2009 AB RMRB	8.75	01/25/91	12/20/19	50,146.04	52,569.06			(1,729.18)		48,416.86	50,616.06	(223.82)	
GNMA	2009 AB RMRB	8.75	03/28/91	02/20/20	15,376.74	15,468.13			(496.26)		14,880.48	14,972.45	0.58	
GNMA	2009 AB RMRB	8.75	03/28/91	12/20/19	34,288.68	35,185.00			(1,121.69)		33,166.99	34,010.98	(52.33)	
GNMA	2009 AB RMRB	8.18	05/02/91	03/20/21	87,170.80	97,710.55			(5,324.02)		81,846.78	90,532.76	(1,853.77)	
GNMA	2009 AB RMRB	6.10	07/28/00	07/20/30	677,205.14	758,090.56			(61,842.48)		615,362.66	694,184.48	(2,063.60)	
FNMA	2009 AB RMRB	6.10	04/28/00	04/01/30	47,678.18	52,480.80			(521.55)		47,156.63	52,465.05	505.80	
GNMA	2009 AB RMRB	6.10	04/20/00	04/20/30	356,484.97	398,671.37			(3,952.94)		352,532.03	398,146.14	3,427.71	
GNMA	2009 AB RMRB	6.10	04/27/00	04/20/30	459,826.25	511,437.05			(7,106.50)		452,719.75	508,069.17	3,738.62	
GNMA	2009 AB RMRB	6.10	06/26/00	06/20/30	760,005.97	845,331.83			(11,026.73)		748,979.24	840,571.90	6,266.80	
GNMA	2009 AB RMRB	6.10	05/30/00	03/20/30	915,294.96	1,017,396.13			(20,917.29)		894,377.67	1,003,688.55	7,209.71	
FNMA	2009 AB RMRB	6.10	05/30/00	05/01/30	71,777.38	78,940.76			(2,789.53)		68,987.85	76,693.08	541.85	
FNMA	2009 AB RMRB	6.10	06/26/00	06/01/30	19,382.07	21,328.80			(943.26)		18,438.81	20,505.98	120.44	
GNMA	2009 AB RMRB	6.10	09/14/00	08/20/30	1,178,886.40	1,319,704.38			(28,480.57)		1,150,405.83	1,299,360.33	8,136.52	
GNMA	2009 AB RMRB	6.10	10/19/00	09/20/30	537,451.10	600,993.92			(4,642.21)		532,808.89	601,141.61	4,789.90	
GNMA	2009 AB RMRB	6.10	10/23/00	10/20/30	143,828.20	160,476.28			(85,571.00)		58,257.20	65,802.65	(9,102.63)	
GNMA	2009 AB RMRB	6.10	10/27/00	10/20/30	104,917.20	117,466.34			(987.14)		103,930.06	117,402.51	923.31	
GNMA	2009 AB RMRB	6.10	10/30/00	10/20/30	121,322.42	135,614.17			(1,002.02)		120,320.40	135,699.73	1,087.58	
GNMA	2009 AB RMRB	6.10	01/16/01	12/20/30	75,241.90	83,467.34			(1,449.17)		73,792.73	82,597.67	579.50	
GNMA	2009 AB RMRB	6.10	01/29/01	12/20/30	44,250.12	49,074.26			(685.41)		43,564.71	48,750.65	361.80	
GNMA	2009 AB RMRB	6.10	12/21/00	11/20/30	218,061.43	244,095.75			(2,630.31)		215,431.12	240,401.72	(1,063.72)	
GNMA	2009 AB RMRB	6.10	12/27/00	12/20/30	112,375.97	124,656.41			(2,081.45)		110,294.52	123,450.44	875.48	
GNMA	2009 AB RMRB	6.10	02/20/01	01/20/31	52,520.47	58,722.03			(446.14)		52,074.33	58,746.56	470.67	
GNMA	2009 AB RMRB	6.10	03/15/01	03/20/31	117,284.54	131,083.07			(941.72)		116,342.82	131,196.30	1,054.95	
GNMA	2009 AB RMRB	6.10	03/29/01	03/20/31	48,062.70	53,699.01			(380.59)		47,682.11	53,757.28	438.86	
GNMA	2009 AB RMRB	6.10	05/10/01	04/20/31	334,305.36	373,857.04			(3,064.65)		331,240.71	373,752.14	2,959.75	
FNMA	2009 AB RMRB	6.10	09/11/00	08/01/30	159,421.70	175,332.02			(1,612.62)		157,809.08	175,382.74	1,663.34	
FNMA	2009 AB RMRB	6.10	10/06/00	10/01/30	80,854.15	88,923.37			(971.15)		79,883.00	88,778.75	826.53	
GNMA	2009 AB RMRB	6.10	05/30/01	05/20/31	153,041.45	171,140.12			(1,363.09)		151,678.36	171,140.20	1,363.17	
GNMA	2009 AB RMRB	6.10	06/18/01	04/20/31	86,899.69	96,598.56			(1,561.34)		85,338.35	95,716.34	679.12	
GNMA	2009 AB RMRB	6.10	07/25/01	06/20/31	203,143.69	227,177.65			(2,135.86)		201,007.83	224,334.82	(706.97)	
GNMA	2009 AB RMRB	6.10	08/31/01	08/20/31	272,999.94	305,328.58			(2,140.58)		270,859.36	305,672.91	2,484.91	
FNMA	2009 AB RMRB	6.10	12/27/00	11/01/30	105,563.55	116,098.79			(2,137.90)		103,425.65	114,943.12	982.23	
FNMA	2009 AB RMRB	6.10	01/12/01	12/01/30	17,466.41	19,209.55			(1,228.95)		16,237.46	18,045.66	65.06	
FNMA	2009 AB RMRB	6.10	02/05/01	01/01/31	129,830.27	142,879.50			(2,219.54)		127,610.73	141,929.92	1,269.96	
GNMA	2009 AB RMRB	6.10	09/20/01	08/20/31	147,243.01	164,558.77			(1,160.32)		146,082.69	164,727.20	1,328.75	
GNMA	2009 AB RMRB	6.10	10/17/01	09/20/31	92,640.92	103,602.19			(721.08)		91,919.84	103,724.18	843.07	
GNMA	2009 AB RMRB	6.10	10/30/01	05/20/31	34,265.35	38,388.49			(340.78)		33,924.57	38,348.67	300.96	
FNMA	2009 AB RMRB	6.10	03/15/01	02/01/31	115,148.25	126,640.04			(1,321.17)		113,827.08	126,502.86	1,183.99	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	6.10	02/25/02	02/20/32	570,370.09	638,318.31			(5,658.12)		564,711.97	637,684.07	5,023.88	
GNMA	2009 AB RMRB	6.10	05/24/02	05/20/32	57,230.13	63,708.00			(614.65)		56,615.48	63,594.46	501.11	
GNMA	2009 AB RMRB	6.10	03/21/02	03/20/32	98,337.69	109,971.07			(888.73)		97,448.96	109,961.44	879.10	
GNMA	2009 AB RMRB	6.10	04/17/02	03/20/32	221,073.83	245,234.90			(1,927.42)		219,146.41	244,731.67	1,424.19	
GNMA	2009 AB RMRB	6.10	04/29/02	04/20/32	201,651.30	225,524.80			(1,681.14)		199,970.16	225,662.33	1,818.67	
GNMA	2009 AB RMRB	6.10	06/19/02	04/20/32	80,507.02	90,073.66			(1,371.41)		79,135.61	89,389.99	687.74	
GNMA	2009 AB RMRB	6.10	06/28/02	06/20/32	52,664.93	58,867.27			(367.93)		52,297.00	58,987.35	488.01	
GNMA	2009 AB RMRB	6.10	01/30/03	01/20/33	93,914.85	104,877.52			(615.64)		93,299.21	105,136.07	874.19	
FNMA	2009 AB RMRB	6.10	10/17/01	09/01/31	63,763.06	70,183.99			(720.13)		63,042.93	70,133.36	669.50	
FNMA	2009 AB RMRB	6.10	01/28/02	11/01/31	118,469.53	130,292.78			(1,091.60)		117,377.93	130,449.13	1,247.95	
FNMA	2009 AB RMRB	6.10	04/17/02	02/01/32	30,432.63	33,530.36			(217.56)		30,215.07	33,652.33	339.53	
GNMA	2009 AB RMRB	5.75	10/29/09	09/20/39	205,263.78	231,036.03			(792.47)		204,471.31	231,549.57	1,306.01	
GNMA	2009 AB RMRB	5.75	11/24/09	11/20/39	914,414.88	1,017,258.50			(3,617.00)		910,797.88	1,019,165.71	5,524.21	
GNMA	2009 AB RMRB	5.75	11/24/09	09/20/39	128,452.46	144,623.93			(492.39)		127,960.07	144,954.16	822.62	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	475,725.78	535,465.79			(1,774.55)		473,951.23	536,081.04	2,389.80	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	371,632.64	418,312.27			(1,926.38)		369,706.26	418,734.25	2,348.36	
GNMA	2009 AB RMRB	5.75	12/17/09	11/20/39	945,726.73	1,064,741.31			(3,656.17)		942,070.56	1,065,959.99	4,874.85	
GNMA	2009 AB RMRB	5.75	12/17/09	10/20/39	128,364.82	144,491.04			(488.83)		127,875.99	144,822.43	820.22	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	1,685,080.49	1,883,252.20			(7,381.73)		1,677,698.76	1,900,438.48	24,568.01	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	478,717.62	538,998.27			(1,848.18)		476,869.44	540,219.56	3,069.47	
GNMA	2009 AB RMRB	5.75	12/29/09	11/20/39	253,647.93	281,766.73			(90,426.28)		163,221.65	182,390.28	(8,950.17)	
GNMA	2009 AB RMRB	5.75	01/20/10	12/20/39	900,385.12	1,012,900.41			(155,511.39)		744,873.73	832,596.09	(24,792.93)	
GNMA	2009 AB RMRB	5.75	01/20/10	12/20/39	228,371.44	257,080.11			(871.37)		227,500.07	257,688.37	1,479.63	
GNMA	2009 AB RMRB	5.75	01/27/10	01/20/40	1,848,292.53	2,080,849.83			(7,359.29)		1,840,933.24	2,085,424.40	11,933.86	
GNMA	2009 AB RMRB	5.75	01/27/10	12/20/39	110,861.59	123,166.10			(434.30)		110,427.29	123,404.98	673.18	
GNMA	2009 AB RMRB	5.75	02/17/10	01/20/40	864,828.10	960,408.92			(3,440.19)		861,387.91	975,605.10	18,636.37	
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	749,088.45	833,303.47			(3,391.98)		745,696.47	834,446.64	4,535.15	
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	172,259.83	193,886.37			(768.77)		171,491.06	194,225.97	1,108.37	
GNMA	2009 AB RMRB	5.75	02/23/10	02/20/40	1,276,674.66	1,436,884.62			(135,832.75)		1,140,841.91	1,282,337.63	(18,714.24)	
GNMA	2009 AB RMRB	5.75	02/23/10	01/20/40	245,757.38	276,631.05			(935.52)		244,821.86	277,300.60	1,605.07	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	1,292,647.96	1,454,941.09			(4,995.53)		1,287,652.43	1,458,326.66	8,381.10	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	110,487.45	124,371.55			(411.01)		110,076.44	124,680.09	719.55	
GNMA	2009 AB RMRB	5.75	03/16/10	12/20/39	118,744.27	133,648.03			(446.26)		118,298.01	133,972.16	770.39	
GNMA	2009 AB RMRB	5.75	03/30/10	01/20/40	553,604.73	623,014.77			(2,084.67)		551,520.06	624,560.56	3,630.46	
GNMA	2009 AB RMRB	5.75	03/30/10	02/20/40	316,969.32	356,391.82			(1,182.24)		315,787.08	357,281.39	2,071.81	
GNMA	2009 AB RMRB	5.75	04/22/10	03/20/40	427,772.27	481,535.34			(1,802.15)		425,970.12	482,499.75	2,766.56	
GNMA	2009 AB RMRB	5.75	04/22/10	04/20/40	319,798.30	359,937.64			(1,197.57)		318,600.73	360,805.89	2,065.82	
GNMA	2009 AB RMRB	5.75	06/15/10	04/20/40	374,932.88	421,981.72			(1,372.62)		373,560.26	423,039.16	2,430.06	
GNMA	2009 AB RMRB	5.75	06/15/10	03/20/40	173,461.42	195,241.79			(638.89)		172,822.53	195,722.90	1,120.00	
GNMA	2009 AB RMRB	5.75	07/20/10	07/20/40	715,304.36	805,365.50			(2,657.25)		712,647.11	807,345.53	4,637.28	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	218,560.52	246,084.77			(824.18)		217,736.34	246,678.05	1,417.46	
GNMA	2009 AB RMRB	5.75	07/28/10	06/20/40	201,992.06	227,451.51			(938.56)		201,053.50	227,807.23	1,294.28	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	1,497,244.36	1,685,964.97			(126,628.22)		1,370,616.14	1,550,945.65	(8,391.10)	
GNMA	2009 AB RMRB	5.75	08/17/10	08/20/40	2,429,837.46	2,735,968.80			(10,061.62)		2,419,775.84	2,741,472.91	15,565.73	
GNMA	2009 AB RMRB	5.75	08/17/10	06/20/40	207,495.71	233,631.89			(755.45)		206,740.26	234,223.66	1,347.22	
GNMA	2009 AB RMRB	5.75	08/17/10	05/20/40	69,909.57	78,714.46			(254.18)		69,655.39	78,914.15	453.87	
GNMA	2009 AB RMRB	5.75	08/24/10	08/20/40	2,204,620.05	2,482,235.79			(122,110.48)		2,082,509.57	2,359,172.76	(952.55)	
GNMA	2009 AB RMRB	5.75	09/14/10	08/20/40	2,952,137.60	3,324,183.06			(114,250.26)		2,837,887.34	3,215,362.73	5,429.93	
GNMA	2009 AB RMRB	5.75	09/14/10	05/20/40	95,844.41	107,920.22			(350.60)		95,493.81	108,192.55	622.93	
GNMA	2009 AB RMRB	5.75	06/22/10	06/20/40	995,843.93	1,121,235.30			(3,727.34)		992,116.59	1,123,960.02	6,452.06	
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	332,823.19	373,439.11			(208,651.00)		124,172.19	138,656.30	(26,131.81)	
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	116,836.06	131,543.45			(439.81)		116,396.25	131,860.30	756.66	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	1,043,879.37	1,175,357.81			(3,912.45)		1,039,966.92	1,178,218.31	6,772.95	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	110,912.51	124,882.15			(411.26)		110,501.25	125,188.89	718.00	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	176,693.34	198,948.18			(639.37)		176,053.97	199,460.06	1,151.25	
GNMA	2009 AB RMRB	5.75	06/29/10	05/20/40	160,022.72	180,148.23			(1,701.39)		158,321.33	176,912.89	(1,533.95)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	378,307.75	425,952.46			(1,373.15)		376,934.60	427,039.83	2,460.52	
GNMA	2009 AB RMRB	5.75	07/20/10	06/20/40	1,273,910.44	1,434,414.96			(4,887.67)		1,269,022.77	1,437,803.30	8,276.01	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	1,801,283.01	2,025,545.16			(89,136.78)		1,712,146.23	1,939,832.10	3,423.72	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	1,138,576.12	1,282,112.22			(213,348.01)		925,228.11	1,034,499.19	(34,265.02)	
GNMA	2009 AB RMRB	5.75	09/29/10	07/20/40	74,267.49	83,623.48			(267.81)		73,999.68	83,838.14	482.47	
GNMA	2009 AB RMRB	5.75	09/29/10	09/20/40	528,567.76	587,313.53			(2,035.69)		526,532.07	596,571.90	11,294.06	
FNMA	2009 AB RMRB	5.75	08/17/10	05/01/40	62,916.85	68,958.51			(233.56)		62,683.29	69,373.94	648.99	
Repo Agmt	2009 AB RMRB	0.03	02/28/14	03/03/14	110,452.90	110,452.90	4.68				110,457.58	110,457.58		
Repo Agmt	2009 AB RMRB	0.03	02/28/14	03/03/14	402,056.83	402,056.83	54,355.08				456,411.91	456,411.91		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	5.00	07/28/11	04/15/41	98,521.36	107,134.10			(388.63)		98,132.73	107,996.05	1,250.58	
GNMA	2009 AB RMRB	5.35	01/31/01	01/20/31	35,100.59	37,916.71			(823.47)		34,277.12	37,421.70	328.46	
FNMA	2009 AB RMRB	5.35	03/15/01	10/01/30	112,974.11	122,636.79			(2,429.90)		110,544.21	120,835.88	628.99	
GNMA	2009 AB RMRB	5.35	06/18/01	03/01/31	40,249.56	43,692.10			(831.22)		39,418.34	43,088.19	227.31	
GNMA	2009 AB RMRB	5.35	03/18/02	02/20/32	33,403.09	36,573.38			(266.67)		33,136.42	36,735.04	428.33	
GNMA	2009 AB RMRB	5.49	04/16/04	04/20/34	43,880.90	48,056.17			(347.64)		43,533.26	48,279.26	570.73	
GNMA	2009 AB RMRB	4.85	10/18/11	07/15/41	75,021.35	80,728.97			(344.41)		74,676.94	81,136.50	751.94	
GNMA	2009 AB RMRB	4.25	06/28/11	05/15/41	78,453.38	82,678.88			(416.76)		78,036.62	82,882.69	620.57	
GNMA	2009 AB RMRB	5.00	07/14/11	04/15/41	98,616.03	107,231.13			(388.99)		98,227.04	108,089.03	1,246.89	
GNMA	2009 AB RMRB	3.85	10/27/11	09/15/41	122,064.67	124,722.02			(567.27)		121,497.40	125,285.69	1,130.94	
GNMA	2009 AB RMRB	3.10	08/15/12	06/15/42	152,871.16	149,636.41			(769.24)		152,101.92	151,015.91	2,148.74	
GNMA	2009 AB RMRB	3.10	09/17/12	09/15/42	157,253.74	153,926.25			(959.20)		156,294.54	155,178.60	2,211.55	
GNMA	2009 AB RMRB	2.60	11/15/12	10/15/42	206,968.59	192,199.31			(2,691.53)		204,277.06	193,989.67	4,481.89	
GNMA	2009 AB RMRB	2.65	11/28/12	11/15/42	243,151.95	225,820.08			(1,291.65)		241,860.30	229,697.15	5,168.72	
GNMA	2009 AB RMRB	3.70	11/28/12	07/15/42	128,626.10	131,426.29			(582.57)		128,043.53	132,035.93	1,192.21	
GNMA	2009 AB RMRB	3.70	11/28/12	11/15/42	125,337.48	128,066.08			(556.50)		124,780.98	128,671.65	1,162.07	
GNMA	2009 AB RMRB	3.45	12/28/12	09/15/42	83,583.96	81,815.32			(409.92)		83,174.04	82,590.16	1,184.76	
GNMA	2009 AB RMRB	3.45	12/28/12	09/15/42	151,751.50	148,540.44			(712.36)		151,039.14	149,977.33	2,149.25	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	109,946.66	107,620.19			(509.46)		109,437.20	108,673.33	1,562.60	
GNMA	2009 AB RMRB	3.45	12/28/12	10/15/42	252,132.52	246,797.40			(1,188.93)		250,943.59	249,184.48	3,576.01	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	223,713.24	218,979.47			(1,130.21)		222,583.03	221,024.95	3,175.69	
GNMA	2009 AB RMRB	3.25	01/29/13	01/15/43	992,134.86	971,190.89			(4,998.09)		987,136.77	980,592.05	14,399.25	
2009 AB RMRB Total					51,470,405.88	56,927,113.91	54,359.76	(610,534.79)	(1,700,688.84)	0.00	49,213,542.01	54,820,385.92	150,135.88	0.00
Repo Agmt	2009C-1 RMRB	0.03	02/28/14	03/03/14	4,741,786.18	4,741,786.18	14,173.41				4,755,959.59	4,755,959.59		
GNMA	2009C-1 RMRB	5.10	08/11/11	07/15/41	1,206,493.33	1,322,968.15			(155,951.16)		1,050,542.17	1,156,857.00	(10,159.99)	
GNMA	2009C-1 RMRB	5.10	08/30/11	06/15/41	74,337.91	80,830.58			(285.43)		74,052.48	81,484.38	939.23	
GNMA	2009C-1 RMRB	5.24	08/24/10	08/20/40	1,862,891.92	2,031,744.41			(7,631.61)		1,855,260.31	2,057,557.86	33,445.06	
GNMA	2009C-1 RMRB	5.24	09/14/10	08/20/40	1,306,356.35	1,424,738.34			(291,244.90)		1,015,111.45	1,115,881.52	(17,611.92)	
GNMA	2009C-1 RMRB	5.24	09/21/10	09/20/40	1,381,816.16	1,505,115.52			(118,307.09)		1,263,509.07	1,399,942.66	13,134.23	
GNMA	2009C-1 RMRB	5.00	09/21/10	09/15/40	1,917,005.34	2,101,689.60			(7,951.01)		1,909,054.33	2,116,129.41	22,390.82	
GNMA	2009C-1 RMRB	5.00	09/28/10	09/15/40	364,090.96	395,850.61			(134,439.31)		229,651.65	252,699.50	(8,711.80)	
GNMA	2009C-1 RMRB	5.00	10/19/10	09/15/40	1,827,764.56	1,997,326.26			(9,040.93)		1,818,723.63	2,009,289.48	21,004.15	
GNMA	2009C-1 RMRB	5.24	10/19/10	10/20/40	2,039,976.59	2,224,268.10			(139,740.79)		1,900,235.80	2,106,449.42	21,922.11	
GNMA	2009C-1 RMRB	5.00	10/28/10	10/15/40	1,533,684.22	1,681,807.43			(6,401.40)		1,527,282.82	1,693,191.53	17,785.50	
GNMA	2009C-1 RMRB	5.75	10/28/10	09/20/40	684,732.40	763,696.21			(74,357.42)		610,374.98	680,092.47	(9,246.32)	
GNMA	2009C-1 RMRB	4.25	10/28/10	10/20/40	70,200.89	74,207.95			(325.74)		69,875.15	74,069.05	186.84	
GNMA	2009C-1 RMRB	4.90	10/28/10	10/20/40	3,694,703.84	4,003,322.46			(16,473.69)		3,678,230.15	4,015,156.02	28,307.25	
GNMA	2009C-1 RMRB	5.24	10/28/10	10/20/40	657,083.57	716,681.03			(2,958.36)		654,125.21	725,555.66	11,832.99	
GNMA	2009C-1 RMRB	4.90	11/18/10	11/20/40	1,813,439.47	1,965,061.11			(7,704.68)		1,805,734.79	1,971,392.85	14,036.42	
GNMA	2009C-1 RMRB	4.85	11/18/10	11/20/40	2,066,495.05	2,238,530.76			(8,768.87)		2,057,726.18	2,245,637.71	15,875.82	
GNMA	2009C-1 RMRB	4.90	11/18/10	11/20/40	1,970,714.23	2,135,426.52			(229,844.10)		1,740,870.13	1,897,548.45	(8,033.97)	
GNMA	2009C-1 RMRB	4.85	11/18/10	11/20/40	1,998,304.44	2,165,382.65			(9,741.07)		1,988,563.37	2,171,749.81	16,108.23	
GNMA	2009C-1 RMRB	5.00	12/07/10	11/15/40	727,863.58	801,457.86			(4,266.30)		723,597.28	801,687.89	4,496.33	
GNMA	2009C-1 RMRB	4.49	12/21/10	07/15/40	135,833.85	143,149.86			(615.15)		135,218.70	143,615.78	1,081.07	
GNMA	2009C-1 RMRB	4.25	12/21/10	09/15/40	66,272.10	69,841.51			(355.25)		65,916.85	70,018.85	532.59	
GNMA	2009C-1 RMRB	4.90	12/21/10	12/15/40	1,304,384.26	1,406,987.10			(6,317.47)		1,298,066.79	1,413,049.51	12,379.88	
GNMA	2009C-1 RMRB	4.85	12/21/10	11/15/40	2,482,886.99	2,678,463.96			(152,270.42)		2,330,616.57	2,536,409.97	10,216.43	
GNMA	2009C-1 RMRB	4.90	12/21/10	12/15/40	1,728,580.36	1,864,567.75			(7,257.36)		1,721,323.00	1,873,487.93	16,177.54	
GNMA	2009C-1 RMRB	4.85	12/21/10	11/15/40	1,549,479.90	1,671,594.38			(106,533.73)		1,442,946.17	1,570,618.01	5,557.36	
GNMA	2009C-1 RMRB	4.49	12/21/10	10/15/40	83,481.92	87,978.25			(374.59)		83,107.33	88,268.29	664.63	
GNMA	2009C-1 RMRB	4.15	12/21/10	09/15/40	27,683.98	29,175.03			(142.79)		27,541.19	29,255.07	222.83	
GNMA	2009C-1 RMRB	5.75	12/21/10	09/15/40	374,607.47	410,229.14			(104,629.21)		269,978.26	299,160.46	(6,439.47)	
GNMA	2009C-1 RMRB	5.00	12/29/10	10/15/40	529,354.90	578,468.44			(2,274.44)		527,080.46	582,323.76	6,129.76	
GNMA	2009C-1 RMRB	4.80	02/15/11	01/15/41	896,676.36	966,930.94			(139,520.89)		757,155.47	823,739.72	(3,670.33)	
GNMA	2009C-1 RMRB	4.80	02/15/11	02/15/41	1,262,708.54	1,361,995.28			(105,002.94)		1,157,705.60	1,259,884.67	2,892.33	
GNMA	2009C-1 RMRB	4.45	02/15/11	01/15/41	2,508,140.05	2,661,136.58			(136,624.22)		2,371,515.83	2,521,727.63	(2,784.73)	
GNMA	2009C-1 RMRB	4.90	02/24/11	10/15/40	84,815.30	91,256.17			(352.56)		84,462.74	91,768.76	865.15	
GNMA	2009C-1 RMRB	4.85	02/24/11	12/15/40	467,387.51	502,703.30			(1,957.60)		465,429.91	506,355.16	5,609.46	
GNMA	2009C-1 RMRB	4.90	02/24/11	01/15/41	154,479.73	166,200.10			(638.14)		153,841.59	167,147.34	1,585.38	
GNMA	2009C-1 RMRB	4.85	02/24/11	01/15/41	831,028.75	896,414.06			(3,607.57)		827,421.18	900,565.18	7,758.69	
GNMA	2009C-1 RMRB	4.05	02/24/11	12/15/40	113,913.43	120,048.80			(537.78)		113,375.65	120,416.27	905.25	
GNMA	2009C-1 RMRB	3.70	02/24/11	01/15/41	64,116.86	65,512.68			(327.36)		63,789.50	65,778.45	593.13	
GNMA	2009C-1 RMRB	4.80	02/24/11	01/15/41	831,892.21	897,303.89			(3,469.73)		828,422.48	901,530.76	7,696.60	
GNMA	2009C-1 RMRB	4.45	02/24/11	02/15/41	2,064,627.88	2,190,487.60			(9,849.45)		2,054,778.43	2,184,845.91	4,207.76	

Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2009C-1 RMRB	4.85	01/20/11	12/15/40	1,807,725.58	1,949,415.11			(268,133.04)		1,539,592.54	1,675,092.08	(6,189.99)	
GNMA	2009C-1 RMRB	4.85	01/20/11	12/15/40	2,988,039.38	3,223,227.92			(14,071.33)		2,973,968.05	3,236,926.25	27,769.66	
GNMA	2009C-1 RMRB	4.15	01/20/11	10/15/40	173,879.55	183,244.70			(822.20)		173,057.35	183,812.86	1,390.36	
GNMA	2009C-1 RMRB				112,815.87	122,543.98			(112,815.87)				(9,728.11)	
GNMA	2009C-1 RMRB	4.80	01/20/11	12/15/40	2,593,339.19	2,797,227.48			(243,368.18)		2,349,971.01	2,557,473.42	3,614.12	
GNMA	2009C-1 RMRB	4.90	01/26/11	01/15/41	142,081.12	152,869.32			(596.39)		141,484.73	153,731.63	1,458.70	
GNMA	2009C-1 RMRB	4.90	01/26/11	12/15/40	586,744.41	632,915.31			(2,467.84)		584,276.57	635,973.34	5,525.87	
GNMA	2009C-1 RMRB	5.00	01/26/11	10/15/40	77,347.81	84,090.99			(316.11)		77,031.70	84,765.68	990.80	
GNMA	2009C-1 RMRB	4.05	01/26/11	12/15/40	171,999.13	181,263.00			(825.90)		171,173.23	181,803.08	1,365.98	
GNMA	2009C-1 RMRB	4.80	01/26/11	01/15/41	3,654,445.82	3,941,941.07			(17,173.65)		3,637,272.17	3,958,334.19	33,566.77	
GNMA	2009C-1 RMRB	4.45	01/26/11	01/15/41	1,898,060.76	2,013,747.58			(8,643.14)		1,889,417.62	2,009,017.76	3,913.32	
GNMA	2009C-1 RMRB	4.10	01/26/11	11/15/40	157,445.74	165,925.76			(758.90)		156,686.84	166,426.49	1,259.63	
GNMA	2009C-1 RMRB	4.45	02/24/11	02/20/41	263,086.22	274,761.98			(1,181.81)		261,904.41	275,277.24	1,697.07	
GNMA	2009C-1 RMRB	4.80	03/16/11	02/15/41	231,282.84	248,853.39			(1,078.68)		230,204.16	250,132.92	2,358.21	
GNMA	2009C-1 RMRB	4.45	03/16/11	02/15/41	2,002,543.07	2,122,996.03			(302,435.46)		1,700,107.61	1,807,384.41	(13,176.16)	
GNMA	2009C-1 RMRB	4.85	03/29/11	12/15/40	394,618.74	424,574.24			(155,507.25)		239,111.49	259,424.01	(9,642.98)	
GNMA	2009C-1 RMRB	5.00	03/29/11	03/15/41	4,554,272.03	4,993,394.90			(136,414.55)		4,417,857.48	4,896,841.52	39,861.17	
GNMA	2009C-1 RMRB	3.70	03/29/11	02/15/41	545,760.38	557,903.53			(2,781.66)		542,978.72	560,001.09	4,879.22	
GNMA	2009C-1 RMRB	4.45	03/29/11	03/15/41	601,561.43	633,961.51			(133,683.89)		467,877.54	496,998.21	(3,279.41)	
GNMA	2009C-1 RMRB	3.70	03/29/11	02/15/41	145,624.37	148,794.61			(722.33)		144,902.04	149,420.08	1,347.80	
GNMA	2009C-1 RMRB	4.45	04/14/11	03/15/41	1,044,056.13	1,107,858.39			(4,623.35)		1,039,432.78	1,105,343.20	2,108.16	
GNMA	2009C-1 RMRB	5.00	04/14/11	04/15/41	2,828,463.37	3,101,494.95			(527,330.87)		2,301,132.50	2,531,774.99	(42,389.09)	
GNMA	2009C-1 RMRB	5.10	04/14/11	04/15/41	2,184,291.94	2,395,163.48			(267,050.52)		1,917,241.42	2,116,557.84	(11,555.12)	
GNMA	2009C-1 RMRB	4.80	04/14/11	03/15/41	185,495.23	199,585.44			(766.87)		184,728.36	200,707.36	1,888.79	
GNMA	2009C-1 RMRB	5.00	04/28/11	04/15/41	1,265,182.12	1,392,965.48			(5,440.77)		1,259,741.35	1,396,133.51	8,608.80	
GNMA	2009C-1 RMRB	5.00	04/28/11	03/20/41	182,752.58	196,722.18			(725.15)		182,027.43	198,065.86	2,068.83	
GNMA	2009C-1 RMRB	4.85	04/28/11	01/15/41	97,047.29	104,423.85			(424.18)		96,623.11	104,993.56	993.89	
GNMA	2009C-1 RMRB	4.45	04/28/11	03/15/41	483,440.57	513,007.79			(2,113.40)		481,327.17	511,852.93	958.54	
GNMA	2009C-1 RMRB	5.10	04/28/11	04/15/41	3,720,595.04	4,080,339.37			(102,259.45)		3,618,335.59	4,011,359.21	33,279.29	
GNMA	2009C-1 RMRB	4.80	04/28/11	01/15/41	133,400.38	143,516.13			(553.69)		132,846.69	144,325.97	1,363.53	
GNMA	2009C-1 RMRB	4.45	04/28/11	04/15/41	903,150.15	958,431.96			(105,417.69)		797,732.46	848,348.57	(4,665.70)	
GNMA	2009C-1 RMRB	5.00	05/17/11	09/15/40	120,572.39	131,093.53			(513.18)		120,059.21	132,125.15	1,544.80	
GNMA	2009C-1 RMRB	4.80	05/17/11	01/15/41	199,426.05	214,596.38			(854.01)		198,572.04	215,784.26	2,041.89	
GNMA	2009C-1 RMRB	3.70	05/17/11	02/15/41	410,026.27	418,952.54			(2,043.35)		407,982.92	420,703.82	3,794.63	
GNMA	2009C-1 RMRB	4.45	05/17/11	02/15/41	699,753.52	742,501.46			(3,113.93)		696,639.59	740,806.54	1,419.01	
GNMA	2009C-1 RMRB	5.00	05/17/11	05/15/41	1,897,973.56	2,088,131.49			(234,625.00)		1,663,348.56	1,831,230.27	(22,276.22)	
GNMA	2009C-1 RMRB	4.25	05/17/11	02/15/41	174,473.03	183,870.14			(910.30)		173,562.73	184,367.00	1,407.16	
GNMA	2009C-1 RMRB	4.85	05/17/11	05/15/41	2,861,206.70	3,087,242.03			(12,260.20)		2,848,946.50	3,101,220.69	26,238.86	
GNMA	2009C-1 RMRB	4.35	05/17/11	04/15/41	667,247.31	705,594.00			(3,929.44)		663,317.87	705,272.72	3,608.16	
GNMA	2009C-1 RMRB	5.10	05/17/11	05/15/41	1,996,245.88	2,188,564.18			(251,803.00)		1,744,442.88	1,921,992.25	(14,768.93)	
GNMA	2009C-1 RMRB	4.45	06/14/11	02/15/41	194,985.59	205,487.51			(894.84)		194,090.75	206,159.31	1,566.64	
GNMA	2009C-1 RMRB	5.00	06/14/11	05/15/41	1,426,439.73	1,564,290.85			(5,853.97)		1,420,585.76	1,574,719.30	16,282.42	
GNMA	2009C-1 RMRB	4.85	06/14/11	05/15/41	4,575,293.00	4,936,512.37			(156,934.77)		4,418,358.23	4,809,647.99	30,070.39	
GNMA	2009C-1 RMRB	4.35	06/14/11	05/15/41	79,587.98	83,874.58			(347.91)		79,240.07	84,160.87	634.20	
GNMA	2009C-1 RMRB	4.45	06/14/11	05/15/41	134,910.70	142,176.98			(580.29)		134,330.41	142,681.73	1,085.04	
GNMA	2009C-1 RMRB	5.10	06/14/11	04/20/41	177,102.21	189,756.16			(686.94)		176,415.27	191,070.08	2,000.86	
GNMA	2009C-1 RMRB	5.10	06/14/11	05/15/41	2,828,598.92	3,102,096.09			(11,360.07)		2,817,238.85	3,123,050.03	32,314.01	
GNMA	2009C-1 RMRB	5.00	06/28/11	05/15/41	479,163.53	525,398.01			(1,945.16)		477,218.37	528,958.38	5,505.53	
GNMA	2009C-1 RMRB	4.85	06/21/11	05/15/41	1,387,045.26	1,495,165.46			(108,298.92)		1,278,746.34	1,391,851.49	4,984.95	
GNMA	2009C-1 RMRB	4.70	06/21/11	05/15/41	526,849.49	568,402.07			(2,212.28)		524,637.21	570,925.92	4,736.13	
GNMA	2009C-1 RMRB	5.10	06/28/11	06/15/41	1,663,667.63	1,824,278.10			(318,828.53)		1,344,839.10	1,480,008.88	(25,440.69)	
GNMA	2009C-1 RMRB	4.85	06/28/11	06/15/41	2,390,328.31	2,579,068.64			(148,712.30)		2,241,616.01	2,440,111.12	9,754.78	
GNMA	2009C-1 RMRB	4.45	11/30/11	11/15/41	976,294.52	1,029,668.54			(4,540.65)		971,753.87	1,033,295.04	8,167.15	
GNMA	2009C-1 RMRB	4.45	11/14/11	10/15/41	2,864,947.24	3,022,204.16			(283,284.42)		2,581,662.82	2,745,107.84	6,188.10	
GNMA	2009C-1 RMRB	4.45	11/30/11	10/15/41	2,488,186.78	2,624,191.06			(152,515.74)		2,335,671.04	2,483,215.38	11,540.06	
GNMA	2009C-1 RMRB	4.60	11/14/11	09/15/41	359,189.46	386,566.88			(1,475.16)		357,714.30	388,717.39	3,625.67	
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	1,585,491.70	1,672,566.86			(128,197.86)		1,457,293.84	1,549,657.08	5,288.08	
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	258,373.70	272,289.70			(1,082.89)		257,290.81	273,268.56	2,061.75	
GNMA	2009C-1 RMRB	3.85	11/28/11	10/15/41	64,833.35	66,244.77			(329.60)		64,503.75	66,514.97	599.80	
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	571,982.30	603,412.73			(2,514.78)		569,467.52	605,571.76	4,673.81	
FNMA	2009C-1 RMRB	4.85	01/11/11	10/01/40	84,500.88	90,158.21			(353.96)		84,146.92	90,381.36	577.11	
FNMA	2009C-1 RMRB	4.35	06/14/11	02/01/41	95,343.47	99,505.21			(1,630.06)		93,713.41	98,306.30	431.15	
Repo Agmt	2009C-1 RMRB	0.03	02/28/14	03/03/14	0.20	0.20	0.00				0.20	0.20		
2009C-1 RMRB Total					119,872,682.24	129,123,358.87	14,173.41	0.00	(6,271,230.14)	0.00	113,615,625.51	123,317,482.68	451,180.54	0.00

Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
Repo Agmt	1999 B-D RMRB	0.03	02/28/14	03/03/14	42,515.34	42,515.34	114,000.00				156,515.34	156,515.34		
	1999 B-D RMRB Total				42,515.34	42,515.34	114,000.00	0.00	0.00	0.00	156,515.34	156,515.34	0.00	0.00
Repo Agmt	1999 A RMRB	0.03	02/28/14	03/03/14	16,199.23	16,199.23	0.00				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	0.03	02/28/14	03/03/14	5,636,618.62	5,636,618.62		(2,458,145.92)			3,178,472.70	3,178,472.70		
GNMA	2009 C-2 2011B RMRB	4.10	12/22/11	12/15/41	6,921,502.26	7,296,786.07			(36,803.21)		6,884,699.05	7,314,854.98	54,872.12	
GNMA	2009 C-2 2011B RMRB	4.45	08/11/11	07/15/41	1,823,230.15	1,923,161.37			(7,859.21)		1,815,370.94	1,930,174.97	14,872.81	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	2,638,139.34	2,798,986.65			(282,631.28)		2,355,508.06	2,504,776.56	(11,578.81)	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	1,536,883.04	1,629,664.66			(7,367.72)		1,529,515.32	1,626,150.09	3,853.15	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	1,820,657.89	1,924,617.46			(7,875.20)		1,812,782.69	1,927,658.72	10,916.46	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	2,623,703.91	2,767,797.72			(11,251.26)		2,612,452.65	2,778,029.89	21,483.43	
GNMA	2009 C-2 2011B RMRB	3.85	09/22/11	09/15/41	313,210.67	320,029.26			(1,467.09)		311,743.58	321,463.74	2,901.57	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	2,514,610.99	2,652,637.97			(114,271.29)		2,400,339.70	2,552,401.22	14,034.54	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	5,247,155.66	5,568,281.56			(514,316.79)		4,732,838.87	5,032,522.20	(21,442.57)	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	10/15/41	2,545,185.75	2,685,018.24			(10,901.23)		2,534,284.52	2,694,983.49	20,866.48	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	416,102.13	441,555.09			(1,781.04)		414,321.09	440,564.18	790.13	
GNMA	2009 C-2 2011B RMRB				217,956.85	222,701.77			(217,956.85)				(4,744.92)	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	759,395.41	801,093.83			(3,177.72)		756,217.69	804,086.28	6,170.17	
GNMA	2009 C-2 2011B RMRB	4.45	02/15/11	01/15/41	2,775,939.39	2,944,994.04			(221,706.29)		2,554,233.10	2,715,890.46	(7,397.29)	
GNMA	2009 C-2 2011B RMRB	4.45	02/24/11	02/15/41	4,388,760.06	4,656,562.16			(20,012.81)		4,368,747.25	4,645,463.65	8,914.30	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/11	01/15/41	2,112,077.64	2,240,808.76			(9,470.61)		2,102,607.03	2,235,617.93	4,279.78	
GNMA	2009 C-2 2011B RMRB	4.45	03/16/11	02/15/41	2,631,830.60	2,792,688.03			(107,056.30)		2,524,774.30	2,684,844.95	(786.78)	
GNMA	2009 C-2 2011B RMRB	4.45	03/29/11	03/15/41	1,767,648.61	1,875,669.61			(90,381.25)		1,677,267.36	1,783,522.26	(1,766.10)	
GNMA	2009 C-2 2011B RMRB	4.45	09/15/11	09/15/41	4,938,153.08	5,240,170.49			(265,567.63)		4,672,585.45	4,968,546.99	(6,055.87)	
GNMA	2009 C-2 2011B RMRB	2.50	01/17/12	12/15/41	1,059,185.30	982,839.22			(6,882.40)		1,052,302.90	998,667.01	22,710.19	
GNMA	2009 C-2 2011B RMRB	4.10	12/07/11	11/15/41	3,685,872.13	3,885,646.35			(17,455.00)		3,668,417.13	3,897,619.77	29,428.42	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	1,023,670.21	1,079,879.94			(5,197.83)		1,018,472.38	1,082,992.60	8,310.49	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	696,052.11	734,265.36			(2,920.12)		693,131.99	737,028.03	5,682.79	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	10/15/41	289,786.94	305,394.86			(1,220.61)		288,566.33	306,500.72	2,326.47	
GNMA	2009 C-2 2011B RMRB	3.85	12/07/11	10/15/41	66,982.90	68,441.11			(309.69)		66,673.21	68,752.08	620.66	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	09/15/41	77,563.57	81,741.14			(326.19)		77,237.38	82,047.72	632.77	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	456,959.94	482,074.45			(2,359.07)		454,600.87	483,413.47	3,698.09	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	552,872.61	583,280.59			(2,302.85)		550,569.76	585,475.87	4,498.13	
GNMA	2009 C-2 2011B RMRB	4.60	01/17/12	09/15/41	62,550.58	67,315.68			(517.83)		62,032.75	67,407.26	609.41	
GNMA	2009 C-2 2011B RMRB	4.10	01/17/12	01/15/42	9,633,699.57	10,155,749.68			(285,358.52)		9,348,341.05	9,932,425.39	62,034.23	
GNMA	2009 C-2 2011B RMRB	3.50	01/17/12	11/15/41	122,004.99	124,661.03			(594.48)		121,410.51	125,196.08	1,129.53	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	3,739,386.83	3,944,193.05			(263,877.82)		3,475,509.01	3,695,473.96	15,158.73	
GNMA	2009 C-2 2011B RMRB	3.85	10/27/11	09/15/41	51,945.38	53,076.23			(274.39)		51,670.99	53,282.09	480.25	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	2,303,094.91	2,429,235.42			(299,100.82)		2,003,994.09	2,130,486.21	351.61	
GNMA	2009 C-2 2011B RMRB	3.45	02/10/12	02/15/42	1,353,355.35	1,325,665.68			(118,328.01)		1,235,027.34	1,227,641.87	20,304.20	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	12/15/41	165,421.29	174,330.87			(686.22)		164,735.07	174,983.23	1,338.58	
GNMA	2009 C-2 2011B RMRB	4.10	01/26/12	01/15/42	4,213,690.34	4,441,945.89			(145,305.18)		4,068,385.16	4,322,211.67	25,570.96	
GNMA	2009 C-2 2011B RMRB	2.50	01/26/12	01/15/42	503,721.40	467,413.15			(3,633.50)		500,087.90	474,763.44	10,983.79	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	11/15/41	132,796.13	139,948.52			(553.53)		132,242.60	140,462.79	1,067.80	
GNMA	2009 C-2 2011B RMRB	4.10	02/14/12	01/15/42	1,187,792.75	1,252,206.69			(5,650.69)		1,182,142.06	1,256,037.70	9,481.70	
GNMA	2009 C-2 2011B RMRB	4.10	02/23/12	01/15/42	923,078.14	973,007.41			(4,243.43)		918,834.71	976,114.84	7,350.86	
GNMA	2009 C-2 2011B RMRB	2.50	02/23/12	01/15/42	650,076.25	603,218.75			(3,767.03)		646,309.22	613,786.93	14,335.21	
GNMA	2009 C-2 2011B RMRB	3.70	05/15/12	05/15/42	4,143,602.43	4,236,211.89			(19,332.81)		4,124,269.62	4,255,875.04	38,995.96	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	125,797.00	123,135.13			(600.10)		125,196.90	124,319.26	1,784.23	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	815,845.63	799,153.44			(3,911.92)		811,933.71	807,062.12	11,820.60	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	2,166,897.54	2,122,562.80			(10,540.42)		2,156,357.12	2,143,418.84	26,055.79	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,652,543.38	1,688,816.70			(117,222.30)		1,535,321.08	1,583,376.61	11,782.21	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,603,556.87	1,638,835.10			(7,502.34)		1,596,054.53	1,646,218.51	14,885.75	
GNMA	2009 C-2 2011B RMRB	2.85	06/15/12	05/15/42	79,373.76	73,652.49			(418.04)		78,955.72	74,929.76	1,695.31	
GNMA	2009 C-2 2011B RMRB	3.10	06/15/12	05/15/42	101,347.11	99,202.60			(515.21)		100,831.90	100,111.95	1,424.56	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	03/15/42	121,868.69	119,289.94			(588.91)		121,279.78	120,416.26	1,715.23	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	05/15/42	262,234.21	256,685.33			(1,257.12)		260,977.09	259,118.93	3,690.72	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	06/15/42	4,411,619.45	4,321,357.70			(21,524.45)		4,390,095.00	4,363,754.38	63,921.13	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	3,256,800.34	3,328,319.67			(150,301.72)		3,106,498.62	3,204,073.74	26,055.79	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	5,645,133.76	5,769,213.75			(173,179.70)		5,471,954.06	5,643,828.06	47,794.01	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	03/15/42	64,270.35	62,910.38			(309.84)		63,960.51	63,505.75	905.21	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	05/15/42	653,601.09	640,228.40			(3,166.92)		650,434.17	646,531.55	9,470.07	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	2,138,570.77	2,185,597.91			(10,089.76)		2,128,481.01	2,195,357.87	19,849.72	

Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	2,350,168.67	2,401,872.36			(11,344.45)		2,338,824.22	2,412,310.06	21,782.15	
GNMA	2009 C-2 2011B RMRB	2.85	07/16/12	04/15/42	173,357.66	160,862.03			(929.90)		172,427.76	163,637.39	3,705.26	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	05/15/42	297,004.04	290,719.43			(1,427.05)		295,576.99	293,472.47	4,180.09	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	06/15/42	903,853.66	885,360.81			(4,412.26)		899,441.40	894,044.75	13,096.20	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	3,100,966.91	3,169,188.18			(148,809.09)		2,952,157.82	3,044,944.14	24,565.05	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	4,372,771.93	4,468,885.42			(22,013.61)		4,350,758.32	4,487,502.64	40,630.83	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	4,969,861.51	5,078,999.65			(263,805.14)		4,706,056.37	4,853,826.48	38,631.97	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	395,186.56	403,789.76			(1,789.87)		393,396.69	405,662.79	3,662.90	
GNMA	2009 C-2 2011B RMRB	3.45	07/27/12	04/15/42	64,390.24	63,027.74			(308.67)		64,081.57	63,625.30	906.23	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	04/15/42	128,059.02	130,846.86			(837.87)		127,221.15	131,187.90	1,178.91	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,652,742.81	1,689,070.05			(8,467.00)		1,644,275.81	1,695,906.04	15,302.99	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	2,429,563.66	2,482,916.87			(277,494.91)		2,152,068.75	2,219,493.04	14,071.08	
Repo Agmt	2009 C-2 2011B RMRB	0.03	02/28/14	03/03/14	0.20	0.20	0.00				0.20	0.20		
	2009 C-2 2011B RMRB Total				134,661,310.92	139,466,087.02	0.00	(2,458,145.92)	(4,364,821.37)	0.00	127,838,343.63	133,470,307.94	827,188.21	0.00
GNMA	2009 C-3 RMRB	2.85	03/16/12	03/15/42	1,151,141.35	1,068,167.10			(197,891.27)		953,250.08	904,748.72	34,472.89	
GNMA	2009 C-3 RMRB	2.85	03/28/12	02/15/42	49,396.90	45,836.37			(295.24)		49,101.66	46,598.45	1,057.32	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	129,096.48	119,791.20			(686.14)		128,410.34	121,866.54	2,761.48	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	171,121.13	158,786.71			(909.52)		170,211.61	161,535.92	3,658.73	
GNMA	2009 C-3 RMRB	2.85	04/12/12	03/15/42	97,999.69	90,935.87			(520.87)		97,478.82	92,510.32	2,095.32	
GNMA	2009 C-3 RMRB	2.85	04/27/12	04/15/42	146,214.43	135,675.29			(781.36)		145,433.07	138,020.34	3,126.41	
GNMA	2009 C-3 RMRB	3.45	04/27/12	04/15/42	586,108.38	574,116.59			(3,249.95)		582,858.43	579,361.28	8,494.64	
GNMA	2009 C-3 RMRB	2.85	05/15/12	04/15/42	246,123.17	228,382.61			(1,302.90)		244,820.27	232,339.33	5,259.62	
GNMA	2009 C-3 RMRB	3.45	05/15/12	04/15/42	358,539.53	350,952.82			(1,731.55)		356,807.98	354,267.50	5,046.23	
GNMA	2009 C-3 RMRB	3.70	05/15/12	05/15/42	177,485.90	181,349.76			(822.38)		176,663.52	182,171.88	1,644.50	
Repo Agmt	2009 C-3 RMRB	0.03	02/28/14	03/03/14	12,858.93	12,858.93	229,991.64				242,850.57	242,850.57		
	2009 C-3 RMRB Total				3,126,085.89	2,966,853.25	229,991.64	0.00	(208,191.18)	0.00	3,147,886.35	3,056,270.85	67,617.14	0.00
Total Residential Mortgage Revenue Bonds Investment Summary					330,055,765.41	349,158,335.84	1,135,037.87	(3,068,680.71)	(12,978,168.49)	0.00	315,143,954.08	336,005,547.97	1,759,023.46	0.00

Texas Department of Housing and Community Affairs
Collateralized Home Mortgage Revenue Bonds Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
Repo Agmt	1992 A-C CHMRB	0.03	02/28/14	03/03/14	0.39	0.39					21,232.59	21,232.59		
GIC's	1992 A-C CHMRB	6.09	06/29/92	07/02/24	425,521.26	425,521.26	21,232.20	(115,308.74)			310,212.52	310,212.52		
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/23	16,379.63	16,463.21			(321.46)		16,058.17	16,143.50	1.75	
FNMA	1992 A-C CHMRB	6.91	06/30/95	06/01/23	46,835.61	50,863.37			(2,190.25)		44,645.36	47,802.07	(871.05)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	02/01/25	519,585.25	583,090.21			(51,337.89)		468,247.36	519,020.45	(12,731.87)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	209,545.31	233,596.18			(4,705.29)		204,840.02	225,836.04	(3,054.85)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	69,090.16	76,718.27			(1,881.23)		67,208.93	73,727.46	(1,109.58)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	291,670.37	325,527.97			(6,646.65)		285,023.72	314,339.18	(4,542.14)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	397,345.26	445,647.88			(7,160.64)		390,184.62	432,947.56	(5,539.68)	
GNMA	1992 A-C CHMRB	6.91	06/30/96	12/20/22	35,769.81	36,321.02			(706.38)		35,063.43	35,593.08	(21.56)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	01/20/23	94,438.92	100,618.21			(1,985.61)		92,453.31	98,272.38	(360.22)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/23	53,189.32	58,509.74			(2,345.93)		50,843.39	55,376.69	(787.12)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	07/20/23	220,972.88	244,481.02			(5,001.98)		215,970.90	235,885.15	(3,593.89)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	08/20/23	56,023.64	58,252.44			(1,176.28)		54,847.36	57,012.36	(63.80)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	09/20/23	1,109.67	1,115.61			(738.26)		371.41	372.99	(4.36)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	12/20/23	121,646.00	134,403.28			(3,724.17)		117,921.83	128,717.51	(1,961.60)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/23	28,739.25	28,925.45			(543.69)		28,195.56	28,382.84	1.08	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/25	217,317.10	242,423.45			(5,896.81)		211,420.29	233,085.51	(3,441.13)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/25	132,852.54	147,188.59			(4,303.04)		128,549.50	140,720.09	(2,165.46)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	06/20/25	141,659.28	158,564.27			(2,937.02)		138,722.26	153,589.81	(2,037.44)	
GIC's	1992 A-C CHMRB	6.09	06/29/92	07/02/24	100,000.00	100,000.00	0.00				100,000.00	100,000.00		
FNMA	1992 A-C CHMRB	6.91	04/28/95	06/01/23	66,124.41	68,941.64			(1,242.87)		64,881.54	67,623.00	(75.77)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/23	287,481.92	317,637.04			(6,988.24)		280,493.68	306,065.97	(4,582.83)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	01/20/25	769,585.62	868,708.32			(16,258.04)		753,327.58	839,782.37	(12,667.91)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	02/20/25	666,526.52	752,260.18			(53,664.52)		612,862.00	683,311.79	(15,283.87)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/25	683,474.03	771,610.99			(14,002.09)		669,471.94	747,138.19	(10,470.71)	
Repo Agmt	1992 A-C CHMRB	0.03	02/28/14	03/03/14	13,094.60	13,094.60	0.44				13,095.04	13,095.04		
1992 A-C CHMRB Total					5,665,978.75	6,260,484.59	21,232.64	(115,308.74)	(195,758.34)	0.00	5,376,144.31	5,885,286.14	(85,364.01)	0.00
Total Collateralized Home Mortgage Revenue Bonds Investment Summary					5,665,978.75	6,260,484.59	21,232.64	(115,308.74)	(195,758.34)	0.00	5,376,144.31	5,885,286.14	(85,364.01)	0.00

**Texas Department of Housing and Community Affairs
Taxable Mortgage Program Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 2/28/14	Ending Market Value 2/28/14	Change In Market Value	Recognized Gain
Repo Agmt	PROGRAM 79-TMP	0.03	02/28/14	03/03/14	2,356,698.88	2,356,698.88	835,562.81				3,192,261.69	3,192,261.69		
GNMA	PROGRAM 79-TMP	3.25	12/28/12	12/15/42	2,707,034.11	2,649,888.62			(13,155.47)		2,693,878.64	2,676,018.22	39,285.07	
Repo Agmt	PROGRAM 79-TMP	0.03	02/28/14	03/03/14	672,305.08	672,305.08	23,711.53				696,016.61	696,016.61		
Repo Agmt	PROGRAM 79-TMP	0.03	02/28/14	03/03/14	225,293.26	225,293.26	25,790.20				251,083.46	251,083.46		
GNMA	PROGRAM 79-TMP	4.00	08/30/11	07/15/41	312,600.83	329,437.51			(1,520.11)		311,080.72	330,398.83	2,481.43	
FNMA	PROGRAM 79-TMP	5.49	05/29/03	04/01/33	43,823.39	47,629.01			(301.11)		43,522.28	47,654.29	326.39	
FNMA	PROGRAM 79-TMP	4.80	09/18/03	07/01/33	67,564.65	72,057.70			(508.88)		67,055.77	72,009.18	460.36	
FNMA	PROGRAM 79-TMP	5.49	12/04/03	11/01/33	48,605.44	52,790.37			(366.36)		48,239.08	52,781.27	357.26	
FNMA	PROGRAM 79-TMP	4.80	01/15/04	11/01/33	68,249.73	72,817.68			(556.91)		67,692.82	72,727.14	466.37	
FNMA	PROGRAM 79-TMP	5.49	04/08/04	06/01/33	58,869.14	63,939.54			(468.33)		58,400.81	63,903.33	432.12	
GNMA	PROGRAM 79-TMP	4.60	12/07/11	06/15/41	44,458.99	47,845.43			(194.05)		44,264.94	48,103.60	452.22	
GNMA	PROGRAM 79-TMP	3.50	11/28/11	10/15/41	112,825.18	115,281.38			(568.47)		112,256.71	115,756.87	1,043.96	
FNMA	PROGRAM 79-TMP	5.49	09/02/04	08/01/34	122,972.52	133,561.68			(762.13)		122,210.39	133,732.39	932.84	
FNMA	PROGRAM 79-TMP	4.80	11/10/04	10/01/34	53,783.04	57,405.87			(380.22)		53,402.82	57,401.09	375.44	
FNMA	PROGRAM 79-TMP	5.49	07/14/05	05/01/35	34,974.24	37,965.59			(211.46)		34,762.78	38,024.92	270.79	
FNMA	PROGRAM 79-TMP	5.49	11/03/05	10/01/35	122,092.32	132,534.88			(1,805.74)		120,286.58	131,538.19	809.05	
FNMA	PROGRAM 79-TMP	4.80	12/15/05	10/01/35	60,810.05	64,826.55			(462.78)		60,347.27	64,788.23	424.46	
FNMA	PROGRAM 79-TMP	5.49	04/27/06	03/01/36	62,335.80	67,667.38			(337.14)		61,998.66	67,770.74	440.50	
GNMA	PROGRAM 79-TMP	3.10	09/17/12	08/15/42	244,924.67	239,742.06			(1,227.19)		243,697.48	241,957.48	3,442.61	
GNMA	PROGRAM 79-TMP	3.70	09/17/12	09/15/42	1,425,696.56	1,457,019.11			(6,890.03)		1,418,806.53	1,463,328.68	13,199.60	
GNMA	PROGRAM 79-TMP	3.70	09/26/12	09/15/42	251,692.24	257,171.58			(1,140.40)		250,551.84	258,364.05	2,332.87	
PROGRAM 79-TMP Total					9,097,610.12	9,153,879.16	885,064.54	0.00	(30,856.78)	0.00	9,951,817.88	10,075,620.26	67,533.34	0.00
Total Taxable Mortgage Program Investment Summary					9,097,610.12	9,153,879.16	885,064.54	0.00	(30,856.78)	0.00	9,951,817.88	10,075,620.26	67,533.34	0.00

**Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	02/01/14	03/01/14	43,449.97	43,449.97		(2,749.98)			40,699.99	40,699.99		
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	02/01/14	03/01/14	55,991.06	55,991.06	6,259.67				62,250.73	62,250.73		
	1996 A&B MF (Brighton/LasColi) Total				99,441.03	99,441.03	6,259.67	(2,749.98)	0.00	0.00	102,950.72	102,950.72	0.00	0.00
Mutual Fund	1998 M/F (Pebble Brook)				36,623.00	36,623.00		(36,623.00)						
Inv Agmt	1998 M/F (Pebble Brook)				76,199.79	76,199.79		(76,199.79)						
	1998 M/F (Pebble Brook) Total				112,822.79	112,822.79	0.00	(112,822.79)	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/14	03/01/14	47,692.41	47,692.41	10,990.65				58,683.06	58,683.06		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/14	03/01/14	227,223.60	227,223.60	15,900.68				243,124.28	243,124.28		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/14	03/01/14	574.04	574.04	1,720.14				2,294.18	2,294.18		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/14	03/01/14	23,833.68	23,833.68	71,500.13				95,333.81	95,333.81		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/14	03/01/14	14,055.36	14,055.36	42,164.93				56,220.29	56,220.29		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/14	03/01/14	13,600.00	13,600.00	10,200.05				23,800.05	23,800.05		
	1998 M/F (Residence Oaks Proj) Total				326,979.09	326,979.09	152,476.58	0.00	0.00	0.00	479,455.67	479,455.67	0.00	0.00
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/14	03/01/14	156,516.94	156,516.94		(138,350.41)			18,166.53	18,166.53		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/14	03/01/14	13,418.81	13,418.81	4,594.69				18,013.50	18,013.50		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/14	03/01/14	191,795.25	191,795.25		(26,086.26)			165,708.99	165,708.99		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/14	03/01/14	24,833.35	24,833.35	74,500.06				99,333.41	99,333.41		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/14	03/01/14	41,829.48	41,829.48	125,485.62				167,315.10	167,315.10		
	1999 M/F (Mayfield Apartments) Total				428,393.83	428,393.83	204,580.37	(164,436.67)	0.00	0.00	468,537.53	468,537.53	0.00	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	02/01/14	03/01/14	17,469.99	17,469.99	4,668.59				22,138.58	22,138.58		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	02/01/14	03/01/14	14,029.88	14,029.88	14,846.04				28,875.92	28,875.92		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	02/01/14	03/01/14	24,903.40	24,903.40	44,041.11				68,944.51	68,944.51		
	2000 M/F (Timber Point Apts) Total				56,403.27	56,403.27	63,555.74	0.00	0.00	0.00	119,959.01	119,959.01	0.00	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	02/01/14	03/01/14	222,265.64	222,265.64		(96,508.99)			125,756.65	125,756.65		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	02/01/14	03/01/14	238,422.07	238,422.07		(32,668.60)			205,753.47	205,753.47		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	02/01/14	03/01/14	112,642.81	112,642.81		(4,642.17)			108,000.64	108,000.64		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	02/01/14	03/01/14	12,337.79	12,337.79	4,776.99				17,114.78	17,114.78		
	2000 A&B M/F (Oaks at Hampton) Total				585,668.31	585,668.31	4,776.99	(133,819.76)	0.00	0.00	456,625.54	456,625.54	0.00	0.00
Mutual Fund	2000 M/F (Deerwood Apts)	0.00	02/01/14	03/01/14	52,992.18	52,992.18	6,000.00				58,992.18	58,992.18		
Inv Agmt	2000 M/F (Deerwood Apts)	6.15	05/23/00	06/01/32	286,063.01	286,063.01		(122,759.76)			163,303.25	163,303.25		
	2000 M/F (Deerwood Apts) Total				339,055.19	339,055.19	6,000.00	(122,759.76)	0.00	0.00	222,295.43	222,295.43	0.00	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	02/01/14	03/01/14	7,259.49	7,259.49	3,640.48				10,899.97	10,899.97		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	02/01/14	03/01/14	27,076.84	27,076.84	222.04				27,298.88	27,298.88		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	02/01/14	03/01/14	42,958.73	42,958.73	38,423.16				81,381.89	81,381.89		
	2000 M/F (Creek Point Apts) Total				77,295.06	77,295.06	42,285.68	0.00	0.00	0.00	119,580.74	119,580.74	0.00	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/14	03/01/14	21,005.79	21,005.79	4,718.77				25,724.56	25,724.56		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/14	03/01/14	331,303.22	331,303.22		(28,893.97)			302,409.25	302,409.25		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/14	03/01/14	99,458.21	99,458.21		(4,966.21)			94,492.00	94,492.00		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/14	03/01/14	30,280.11	30,280.11		(25,302.01)			4,978.10	4,978.10		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/14	03/01/14	230,515.53	230,515.53		(106,392.81)			124,122.72	124,122.72		
	2000 M/F (Parks @ Westmoreld) Total				712,562.86	712,562.86	4,718.77	(165,555.00)	0.00	0.00	551,726.63	551,726.63	0.00	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	02/01/14	03/01/14	214,852.00	214,852.00		(160,616.00)			54,236.00	54,236.00		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	02/01/14	03/01/14	20,722.05	20,722.05		(7,483.17)			13,238.88	13,238.88		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	02/01/14	03/01/14	211,929.79	211,929.79		(25,318.12)			186,611.67	186,611.67		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	02/01/14	03/01/14	15,333.00	15,333.00	45,999.04				61,332.04	61,332.04		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	02/01/14	03/01/14	42,791.25	42,791.25	128,367.12				171,158.37	171,158.37		
	2000 A-C MF Highland Meadows Total				505,628.09	505,628.09	174,366.16	(193,417.29)	0.00	0.00	486,576.96	486,576.96	0.00	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/14	03/01/14	32,274.27	32,274.27	0.00				32,274.27	32,274.27		
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/14	03/01/14	394.90	394.90		(374.67)			20.23	20.23		
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/14	03/01/14	11,775.45	11,775.45	0.12				11,775.57	11,775.57		
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/14	03/01/14	4,158.47	4,158.47		(2,999.96)			1,158.51	1,158.51		
	2000 A/B MF Greenbridge Total				48,603.09	48,603.09	0.12	(3,374.63)	0.00	0.00	45,228.58	45,228.58	0.00	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	02/01/14	03/01/14	216,275.00	216,275.00		(161,033.00)			55,242.00	55,242.00		
Mutual Fund	2000 A-C MF Collingham Park	0.00	02/01/14	03/01/14	61,125.37	61,125.37		(15,439.93)			45,685.44	45,685.44		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
Mutual Fund	2000 A-C MF Collingham Park	0.00	02/01/14	03/01/14	37,855.37	37,855.37		(9,934.41)			27,920.96	27,920.96		
Mutual Fund	2000 A-C MF Collingham Park	0.00	02/01/14	03/01/14	24,500.00	24,500.00	73,500.51				98,000.51	98,000.51		
Mutual Fund	2000 A-C MF Collingham Park	0.00	02/01/14	03/01/14	75,380.00	75,380.00	191,554.58				266,934.58	266,934.58		
	2000 A-C MF Collingham Park Total				415,135.74	415,135.74	265,055.09	(186,407.34)	0.00	0.00	493,783.49	493,783.49	0.00	0.00
Mutual Fund	2000 A/B MF Willams Run	0.00	02/01/14	03/01/14	21,082.82	21,082.82	13,870.32				34,953.14	34,953.14		
Mutual Fund	2000 A/B MF Willams Run	0.00	02/01/14	03/01/14	14.72	14.72	0.00				14.72	14.72		
Mutual Fund	2000 A/B MF Willams Run	0.00	02/01/14	03/01/14	3,467.81	3,467.81		(3,467.34)			0.47	0.47		
	2000 A/B MF Willams Run Total				24,565.35	24,565.35	13,870.32	(3,467.34)	0.00	0.00	34,968.33	34,968.33	0.00	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/14	03/01/14	24,696.42	24,696.42	5,193.93				29,890.35	29,890.35		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/14	03/01/14	1,402.29	1,402.29	0.01				1,402.30	1,402.30		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/14	03/01/14	237,158.52	237,158.52		(125,039.06)			112,119.46	112,119.46		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/14	03/01/14	261,654.75	261,654.75	15,163.31				276,818.06	276,818.06		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/14	03/01/14	106,640.16	106,640.16		(4,683.87)			101,956.29	101,956.29		
	2001A MF Bluffview Sr. Apts. Total				631,552.14	631,552.14	20,357.25	(129,722.93)	0.00	0.00	522,186.46	522,186.46	0.00	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/14	03/01/14	14,055.04	14,055.04	6,022.15				20,077.19	20,077.19		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/14	03/01/14	261,150.60	261,150.60		(129,452.39)			131,698.21	131,698.21		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/14	03/01/14	106,965.56	106,965.56	15,716.73				122,682.29	122,682.29		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/14	03/01/14	127,953.54	127,953.54		(2,820.36)			125,133.18	125,133.18		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/14	03/01/14	0.34	0.34	0.00				0.34	0.34		
	2001A MF Knollwood Villas Apts Total				510,125.08	510,125.08	21,738.88	(132,272.75)	0.00	0.00	399,591.21	399,591.21	0.00	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/14	03/01/14	52,029.16	52,029.16		(916.50)			51,112.66	51,112.66		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/14	03/01/14	203,553.16	203,553.16	14,499.99				218,053.15	218,053.15		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/14	03/01/14	387.88	387.88	4.93				392.81	392.81		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/14	03/01/14	137,013.51	137,013.51		(83,103.51)			53,910.00	53,910.00		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/14	03/01/14	36,529.06	36,529.06	27,540.51				64,069.57	64,069.57		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/14	03/01/14	68,333.36	68,333.36		(32,500.01)			35,833.35	35,833.35		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/14	03/01/14	212,434.73	212,434.73		(75,409.38)			137,025.35	137,025.35		
	2001A MF Skyway Villas Total				710,280.86	710,280.86	42,045.43	(191,929.40)	0.00	0.00	560,396.89	560,396.89	0.00	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/14	03/01/14	46,860.40	46,860.40	6,655.38				53,515.78	53,515.78		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/14	03/01/14	287,507.91	287,507.91	17,500.83				305,008.74	305,008.74		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/14	03/01/14	610,592.36	610,592.36		(201,974.16)			408,618.20	408,618.20		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/14	03/01/14	40,267.66	40,267.66	0.37				40,268.03	40,268.03		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/14	03/01/14	1,955.00	1,955.00	0.00				1,955.00	1,955.00		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/14	03/01/14	8,000.00	8,000.00	0.00				8,000.00	8,000.00		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/14	03/01/14	38,785.00	38,785.00		(120.00)			38,665.00	38,665.00		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/14	03/01/14	52,267.08	52,267.08	0.00				52,267.08	52,267.08		
	2001AB MF Meridian Apartments Total				1,086,235.41	1,086,235.41	24,156.58	(202,094.16)	0.00	0.00	908,297.83	908,297.83	0.00	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	02/01/14	03/01/14	18,875.76	18,875.76	2,983.05				21,858.81	21,858.81		
Mutual Fund	2001AB MF Wildwood Branch	0.00	02/01/14	03/01/14	194,303.08	194,303.08		(125,857.47)			68,445.61	68,445.61		
Mutual Fund	2001AB MF Wildwood Branch	0.00	02/01/14	03/01/14	6,191.03	6,191.03	0.02				6,191.05	6,191.05		
Mutual Fund	2001AB MF Wildwood Branch	0.00	02/01/14	03/01/14	262,162.49	262,162.49	17,500.75				279,663.24	279,663.24		
Mutual Fund	2001AB MF Wildwood Branch	0.00	02/01/14	03/01/14	6,000.00	6,000.00	0.00				6,000.00	6,000.00		
Mutual Fund	2001AB MF Wildwood Branch	0.00	02/01/14	03/01/14	31,475.00	31,475.00		(90.00)			31,385.00	31,385.00		
	2001AB MF Wildwood Branch Total				519,007.36	519,007.36	20,483.82	(125,947.47)	0.00	0.00	413,543.71	413,543.71	0.00	0.00
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	02/01/14	03/01/14	214,571.34	214,571.34		(177,278.65)			37,292.69	37,292.69		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	02/01/14	03/01/14	40,082.50	40,082.50		(14,965.89)			25,116.61	25,116.61		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	02/01/14	03/01/14	53,071.51	53,071.51	9,886.30				62,957.81	62,957.81		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	02/01/14	03/01/14	0.12	0.12	0.00				0.12	0.12		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	02/01/14	03/01/14	168,109.09	168,109.09		(23,230.28)			144,878.81	144,878.81		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	02/01/14	03/01/14	150,688.99	150,688.99		(73,165.29)			77,523.70	77,523.70		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	02/01/14	03/01/14	389,290.60	389,290.60		(195,088.10)			194,202.50	194,202.50		
	2001ABC MF Fallbrook Apts Total				1,015,814.15	1,015,814.15	9,886.30	(483,728.21)	0.00	0.00	541,972.24	541,972.24	0.00	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/14	03/01/14	42,273.11	42,273.11		(10,830.85)			31,442.26	31,442.26		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/14	03/01/14	51,871.58	51,871.58		(51,870.96)			0.62	0.62		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/14	03/01/14	75,293.45	75,293.45	9,278.35				84,571.80	84,571.80		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/14	03/01/14	57,565.87	57,565.87		(332.84)			57,233.03	57,233.03		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/14	03/01/14	120,924.37	120,924.37		(44,020.16)			76,904.21	76,904.21		

Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
	2001 MF Oak Hollow Apts Total				347,928.38	347,928.38	9,278.35	(107,054.81)	0.00	0.00	250,151.92	250,151.92	0.00	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	02/01/14	03/01/14	25,030.83	25,030.83		(17,018.73)			8,012.10	8,012.10		
Mutual Fund	2001AB MF Hillside Apts	0.00	02/01/14	03/01/14	78,017.36	78,017.36	13,867.14				91,884.50	91,884.50		
Mutual Fund	2001AB MF Hillside Apts	0.00	02/01/14	03/01/14	103,256.04	103,256.04	0.00				103,256.04	103,256.04		
Mutual Fund	2001AB MF Hillside Apts	0.00	02/01/14	03/01/14	190,647.78	190,647.78		(71,263.75)			119,384.03	119,384.03		
	2001AB MF Hillside Apts Total				396,952.01	396,952.01	13,867.14	(88,282.48)	0.00	0.00	322,536.67	322,536.67	0.00	0.00
Mutual Fund	2002 MF Park Meadows Apts	0.00	02/01/14	03/01/14	209,389.42	209,389.42		(136,167.56)			73,221.86	73,221.86		
	2002 MF Park Meadows Apts Total				209,389.42	209,389.42	0.00	(136,167.56)	0.00	0.00	73,221.86	73,221.86	0.00	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/14	03/01/14	16,366.96	16,366.96	6,017.04				22,384.00	22,384.00		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/14	03/01/14	208,199.01	208,199.01		(3,792.66)			204,406.35	204,406.35		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/14	03/01/14	122,922.10	122,922.10		(2,199.33)			120,722.77	120,722.77		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/14	03/01/14	61,515.52	61,515.52		(40,319.57)			21,195.95	21,195.95		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/14	03/01/14	266,729.32	266,729.32		(123,217.82)			143,511.50	143,511.50		
	2002 MF Clarkridge Villas Apts Total				675,732.91	675,732.91	6,017.04	(169,529.38)	0.00	0.00	512,220.57	512,220.57	0.00	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/14	03/01/14	7,754.22	7,754.22	487.60				8,241.82	8,241.82		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/14	03/01/14	62,380.23	62,380.23		(823.28)			61,556.95	61,556.95		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/14	03/01/14	99,205.34	99,205.34		(2,157.81)			97,047.53	97,047.53		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/14	03/01/14	11,629.94	11,629.94		(6,141.36)			5,488.58	5,488.58		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/14	03/01/14	180,277.29	180,277.29		(72,018.97)			108,258.32	108,258.32		
	2002 MF Hickory Trace Apts Total				361,247.02	361,247.02	487.60	(81,141.42)	0.00	0.00	280,593.20	280,593.20	0.00	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	02/01/14	03/01/14	191,493.04	191,493.04		(121,168.76)			70,324.28	70,324.28		
Mutual Fund	2002 MF Green Crest Apts	0.00	02/01/14	03/01/14	78,753.08	78,753.08	10,832.30				89,585.38	89,585.38		
Mutual Fund	2002 MF Green Crest Apts	0.00	02/01/14	03/01/14	419.91	419.91	419.84				839.75	839.75		
Mutual Fund	2002 MF Green Crest Apts	0.00	02/01/14	03/01/14	8,380.47	8,380.47	1,775.55				10,156.02	10,156.02		
	2002 MF Green Crest Apts Total				279,046.50	279,046.50	13,027.69	(121,168.76)	0.00	0.00	170,905.43	170,905.43	0.00	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	02/01/14	03/01/14	266,366.20	266,366.20		(189,057.08)			77,309.12	77,309.12		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	02/01/14	03/01/14	6,200.02	6,200.02	3,844.44				10,044.46	10,044.46		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	02/01/14	03/01/14	31,874.13	31,874.13	14,959.31				46,833.44	46,833.44		
	2002 MF Ironwood Crossing Apts Total				304,440.35	304,440.35	18,803.75	(189,057.08)	0.00	0.00	134,187.02	134,187.02	0.00	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	02/01/14	03/01/14	697.00	697.00	19,475.76				20,172.76	20,172.76		
Mutual Fund	2003 AB MF Reading Road	0.00	02/01/14	03/01/14	64,072.84	64,072.84		(36,862.31)			27,210.53	27,210.53		
Mutual Fund	2003 AB MF Reading Road	0.00	02/01/14	03/01/14	3,852.15	3,852.15		(336.58)			3,515.57	3,515.57		
Mutual Fund	2003 AB MF Reading Road	0.00	02/01/14	03/01/14	7.96	7.96	0.00				7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.00	02/01/14	03/01/14	7.96	7.96	0.00				7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.00	02/01/14	03/01/14	91,101.03	91,101.03		(49,811.08)			41,289.95	41,289.95		
	2003 AB MF Reading Road Total				159,738.94	159,738.94	19,475.76	(87,009.97)	0.00	0.00	92,204.73	92,204.73	0.00	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/14	03/01/14	290,499.80	290,499.80		(233,655.21)			56,844.59	56,844.59		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/14	03/01/14	398.66	398.66	0.01				398.67	398.67		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/14	03/01/14	8,433.34	8,433.34		(4.53)			8,428.81	8,428.81		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/14	03/01/14	279,813.99	279,813.99		(17,531.75)			262,282.24	262,282.24		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/14	03/01/14	15,553.31	15,553.31	44,195.23				59,748.54	59,748.54		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/14	03/01/14	106,284.24	106,284.24		(52,499.98)			53,784.26	53,784.26		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/14	03/01/14	231,715.32	231,715.32		(115,889.49)			115,825.83	115,825.83		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/14	03/01/14	24,027.34	24,027.34		(17,485.26)			6,542.08	6,542.08		
	2003 AB MF North Vista Apts Total				956,726.00	956,726.00	44,195.24	(437,066.22)	0.00	0.00	563,855.02	563,855.02	0.00	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/14	03/01/14	25,972.86	25,972.86		(6,884.66)			19,088.20	19,088.20		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/14	03/01/14	114,457.26	114,457.26	12,751.74				127,209.00	127,209.00		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/14	03/01/14	143,253.74	143,253.74		(105,585.19)			37,668.55	37,668.55		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/14	03/01/14	33.02	33.02	0.00				33.02	33.02		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/14	03/01/14	10,959.57	10,959.57	32,384.08				43,343.65	43,343.65		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/14	03/01/14	90,041.85	90,041.85		(37,499.77)			52,542.08	52,542.08		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/14	03/01/14	194,996.51	194,996.51		(84,118.30)			110,878.21	110,878.21		
	2003 AB MF West Virginia Apts Total				579,714.81	579,714.81	45,135.82	(234,087.92)	0.00	0.00	390,762.71	390,762.71	0.00	0.00
Mutual Fund	2003 AB MF Primrose Houston	0.00	02/01/14	03/01/14	97,983.48	97,983.48	3.67				97,987.15	97,987.15		
Mutual Fund	2003 AB MF Primrose Houston	0.00	02/01/14	03/01/14	10,787.74	10,787.74	4,200.20				14,987.94	14,987.94		

Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
2003 AB MF Primrose Houston Total					108,771.22	108,771.22	4,203.87	0.00	0.00	0.00	112,975.09	112,975.09	0.00	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/14	03/01/14	35,644.07	35,644.07	26,211.66				61,855.73	61,855.73		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/14	03/01/14	144,940.15	144,940.15	15,471.54				160,411.69	160,411.69		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/14	03/01/14	30,027.36	30,027.36	0.30				30,027.66	30,027.66		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/14	03/01/14	7,782.98	7,782.98	5,934.55				13,717.53	13,717.53		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/14	03/01/14	5,299.18	5,299.18	0.05				5,299.23	5,299.23		
2003 AB MF Timber Oaks Apts Total					223,693.74	223,693.74	47,618.10	0.00	0.00	0.00	271,311.84	271,311.84	0.00	0.00
Mutual Fund	2003 AB MF Ash Creek	0.00	02/01/14	03/01/14	99,271.25	99,271.25	0.00				99,271.25	99,271.25		
Mutual Fund	2003 AB MF Ash Creek	0.00	02/01/14	03/01/14	4,819.84	4,819.84		(3,838.89)			980.95	980.95		
2003 AB MF Ash Creek Total					104,091.09	104,091.09	0.00	(3,838.89)	0.00	0.00	100,252.20	100,252.20	0.00	0.00
Mutual Fund	2003 AB MF Peninsula	0.01	02/01/14	03/01/14	6,767.82	6,767.82	0.00				6,767.82	6,767.82		
Mutual Fund	2003 AB MF Peninsula	0.01	02/01/14	03/01/14	147,805.14	147,805.14	206,813.67				354,618.81	354,618.81		
Mutual Fund	2003 AB MF Peninsula	0.01	02/01/14	03/01/14	4,796.32	4,796.32	0.12				4,796.44	4,796.44		
2003 AB MF Peninsula Total					159,369.28	159,369.28	206,813.79	0.00	0.00	0.00	366,183.07	366,183.07	0.00	0.00
Mutual Fund	2003 AB Arlington Villas	0.00	02/01/14	03/01/14	108,783.42	108,783.42	1.10				108,784.52	108,784.52		
Mutual Fund	2003 AB Arlington Villas	0.00	02/01/14	03/01/14	1,011.02	1,011.02		(192.57)			818.45	818.45		
2003 AB Arlington Villas Total					109,794.44	109,794.44	1.10	(192.57)	0.00	0.00	109,602.97	109,602.97	0.00	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/14	03/01/14	23,482.99	23,482.99		(16,719.51)			6,763.48	6,763.48		
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/14	03/01/14	121,695.29	121,695.29	14,499.68				136,194.97	136,194.97		
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/14	03/01/14	250,445.81	250,445.81		(170,919.65)			79,526.16	79,526.16		
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/14	03/01/14	97,007.00	97,007.00	11,000.98				108,007.98	108,007.98		
2003 AB Parkview Twnhms Total					492,631.09	492,631.09	25,500.66	(187,639.16)	0.00	0.00	330,492.59	330,492.59	0.00	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	02/01/14	03/01/14	180,084.04	180,084.04	126,230.67				306,314.71	306,314.71		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	02/01/14	03/01/14	57,742.06	57,742.06		(34,220.63)			23,521.43	23,521.43		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	02/01/14	03/01/14	683.70	683.70	0.00				683.70	683.70		
2003 MF NHP-Asmara-Refunding Total					238,509.80	238,509.80	126,230.67	(34,220.63)	0.00	0.00	330,519.84	330,519.84	0.00	0.00
Mutual Fund	2004 A&B Timber Ridge	0.00	02/01/14	03/01/14	12,853.94	12,853.94		(10,774.73)			2,079.21	2,079.21		
Mutual Fund	2004 A&B Timber Ridge	0.00	02/01/14	03/01/14	62,150.18	62,150.18		(234.17)			61,916.01	61,916.01		
2004 A&B Timber Ridge Total					75,004.12	75,004.12	0.00	(11,008.90)	0.00	0.00	63,995.22	63,995.22	0.00	0.00
Mutual Fund	2004 A&B Century Park	0.00	02/01/14	03/01/14	60,468.24	60,468.24		(11,873.44)			48,594.80	48,594.80		
Mutual Fund	2004 A&B Century Park	0.00	02/01/14	03/01/14	32,587.28	32,587.28	46,065.66				78,652.94	78,652.94		
Mutual Fund	2004 A&B Century Park	0.00	02/01/14	03/01/14	1,628.40	1,628.40	0.02				1,628.42	1,628.42		
Mutual Fund	2004 A&B Century Park	0.00	02/01/14	03/01/14	1,699.68	1,699.68	261.66				1,961.34	1,961.34		
Mutual Fund	2004 A&B Century Park	0.00	02/01/14	03/01/14	119,213.80	119,213.80		(42,499.98)			76,713.82	76,713.82		
Mutual Fund	2004 A&B Century Park	0.00	02/01/14	03/01/14	73,808.22	73,808.22	15,000.75				88,808.97	88,808.97		
Mutual Fund	2004 A&B Century Park	0.00	02/01/14	03/01/14	301,040.30	301,040.30		(120,177.48)			180,862.82	180,862.82		
2004 A&B Century Park Total					590,445.92	590,445.92	61,328.09	(174,550.90)	0.00	0.00	477,223.11	477,223.11	0.00	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/14	03/01/14	0.17	0.17	0.00				0.17	0.17		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/14	03/01/14	228,272.98	228,272.98		(111,987.05)			116,285.93	116,285.93		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/14	03/01/14	129,274.17	129,274.17	14,150.68				143,424.85	143,424.85		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/14	03/01/14	71,669.51	71,669.51	1,526.98				73,196.49	73,196.49		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/14	03/01/14	13,276.45	13,276.45		(5,376.10)			7,900.35	7,900.35		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/14	03/01/14	160,420.00	160,420.00	1.63				160,421.63	160,421.63		
2004 A&B MF Veterans Memorial Total					602,913.28	602,913.28	15,679.29	(117,363.15)	0.00	0.00	501,229.42	501,229.42	0.00	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/14	03/01/14	114,315.79	114,315.79		(30,281.53)			84,034.26	84,034.26		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/14	03/01/14	77,208.04	77,208.04	0.42				77,208.46	77,208.46		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/14	03/01/14	20,289.39	20,289.39	0.52				20,289.91	20,289.91		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/14	03/01/14	20,015.45	20,015.45		(12,769.83)			7,245.62	7,245.62		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/14	03/01/14	140,553.23	140,553.23		(79,588.79)			60,964.44	60,964.44		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/14	03/01/14	0.12	0.12	0.00				0.12	0.12		
2004 MF Rush Creek Apts Total					372,382.02	372,382.02	0.94	(122,640.15)	0.00	0.00	249,742.81	249,742.81	0.00	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	02/01/14	03/01/14	177,242.51	177,242.51		(2,620.87)			174,621.64	174,621.64		
Mutual Fund	2004 MF Humble Parkway	0.01	02/01/14	03/01/14	230,920.73	230,920.73		(166,832.82)			64,087.91	64,087.91		
Mutual Fund	2004 MF Humble Parkway	0.01	02/01/14	03/01/14	360,859.02	360,859.02		(214,027.02)			146,832.00	146,832.00		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
Mutual Fund	2004 MF Humble Parkway	0.01	02/01/14	03/01/14	7,011.50	7,011.50		(2,571.53)			4,439.97	4,439.97		
	2004 MF Humble Parkway Total				776,033.76	776,033.76	0.00	(386,052.24)	0.00	0.00	389,981.52	389,981.52	0.00	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	02/01/14	03/01/14	46,519.10	46,519.10	51,890.04				98,409.14	98,409.14		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	02/01/14	03/01/14	2,283.42	2,283.42	0.00				2,283.42	2,283.42		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	02/01/14	03/01/14	26,076.87	26,076.87	6,417.19				32,494.06	32,494.06		
	2004 MF Chisholm Trail Apts Total				74,879.39	74,879.39	58,307.23	0.00	0.00	0.00	133,186.62	133,186.62	0.00	0.00
Mutual Fund	2004 MF Evergreen	0.00	02/01/14	03/01/14	135,402.07	135,402.07		(68,029.67)			67,372.40	67,372.40		
Mutual Fund	2004 MF Evergreen	0.00	02/01/14	03/01/14	7,245.31	7,245.31	6,039.99				13,285.30	13,285.30		
Mutual Fund	2004 MF Evergreen	0.00	02/01/14	03/01/14	9,687.25	9,687.25	159.49				9,846.74	9,846.74		
Mutual Fund	2004 MF Evergreen	0.00	02/01/14	03/01/14	77,193.56	77,193.56		(159.49)			77,034.07	77,034.07		
Mutual Fund	2004 MF Evergreen	0.00	02/01/14	03/01/14	846.60	846.60	0.00				846.60	846.60		
Mutual Fund	2004 MF Evergreen	0.00	02/01/14	03/01/14	436,946.83	436,946.83	15,373.44				452,320.27	452,320.27		
	2004 MF Evergreen Total				667,321.62	667,321.62	21,572.92	(68,189.16)	0.00	0.00	620,705.38	620,705.38	0.00	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	02/01/14	03/01/14	13,137.85	13,137.85	4,235.18				17,373.03	17,373.03		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	02/01/14	03/01/14	38,236.71	38,236.71	54,549.65				92,786.36	92,786.36		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	02/01/14	03/01/14	1,087.29	1,087.29	0.00				1,087.29	1,087.29		
	2004 MF Montgomery Pines Apts Total				52,461.85	52,461.85	58,784.83	0.00	0.00	0.00	111,246.68	111,246.68	0.00	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	02/01/14	03/01/14	392.77	392.77	0.00				392.77	392.77		
Mutual Fund	2004 MF Bristol Apts	0.00	02/01/14	03/01/14	0.13	0.13	0.00				0.13	0.13		
Mutual Fund	2004 MF Bristol Apts	0.00	02/01/14	03/01/14	26,942.51	26,942.51	952.93				27,895.44	27,895.44		
Mutual Fund	2004 MF Bristol Apts	0.00	02/01/14	03/01/14	56,471.84	56,471.84	32,806.38				89,278.22	89,278.22		
	2004 MF Bristol Apts Total				83,807.25	83,807.25	33,759.31	0.00	0.00	0.00	117,566.56	117,566.56	0.00	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	02/01/14	03/01/14	20,644.93	20,644.93	673.44				21,318.37	21,318.37		
Mutual Fund	2004 MF Pinnacle Apts	0.00	02/01/14	03/01/14	61,979.85	61,979.85	38,067.34				100,047.19	100,047.19		
Mutual Fund	2004 MF Pinnacle Apts	0.00	02/01/14	03/01/14	0.21	0.21	0.00				0.21	0.21		
	2004 MF Pinnacle Apts Total				82,624.99	82,624.99	38,740.78	0.00	0.00	0.00	121,365.77	121,365.77	0.00	0.00
Mutual Fund	2004 MF Tranquility Bay Apts	0.00	02/01/14	03/01/14	120,241.22	120,241.22		(29,793.30)			90,447.92	90,447.92		
Mutual Fund	2004 MF Tranquility Bay Apts	0.00	02/01/14	03/01/14	73,794.83	73,794.83		(166.95)			73,627.88	73,627.88		
Mutual Fund	2004 MF Tranquility Bay Apts	0.00	02/01/14	03/01/14	324,219.31	324,219.31		(80,554.78)			243,664.53	243,664.53		
Mutual Fund	2004 MF Tranquility Bay Apts	0.00	02/01/14	03/01/14	38,526.93	38,526.93		(7,679.75)			30,847.18	30,847.18		
Mutual Fund	2004 MF Tranquility Bay Apts	0.00	02/01/14	03/01/14	10,218.22	10,218.22	166.95				10,385.17	10,385.17		
	2004 MF Tranquility Bay Apts Total				567,000.51	567,000.51	166.95	(118,194.78)	0.00	0.00	448,972.68	448,972.68	0.00	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/14	03/01/14	194,163.70	194,163.70		(115,528.71)			78,634.99	78,634.99		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/14	03/01/14	294,850.19	294,850.19	12,179.33				307,029.52	307,029.52		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/14	03/01/14	8,165.40	8,165.40	134.47				8,299.87	8,299.87		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/14	03/01/14	52,362.71	52,362.71		(134.44)			52,228.27	52,228.27		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/14	03/01/14	9,741.38	9,741.38		(789.20)			8,952.18	8,952.18		
	2004 MF Churchill @ Pinnacle Total				559,283.38	559,283.38	12,313.80	(116,452.35)	0.00	0.00	455,144.83	455,144.83	0.00	0.00
Mutual Fund	2004 MF Village Fair	0.00	02/01/14	03/01/14	177,097.68	177,097.68		(106,956.73)			70,140.95	70,140.95		
Mutual Fund	2004 MF Village Fair	0.00	02/01/14	03/01/14	40,702.60	40,702.60	13,151.29				53,853.89	53,853.89		
Mutual Fund	2004 MF Village Fair	0.00	02/01/14	03/01/14	107,453.48	107,453.48		(9.67)			107,443.81	107,443.81		
Mutual Fund	2004 MF Village Fair	0.00	02/01/14	03/01/14	10,523.53	10,523.53		(10,523.53)						
	2004 MF Village Fair Total				335,777.29	335,777.29	13,151.29	(117,489.93)	0.00	0.00	231,438.65	231,438.65	0.00	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	02/01/14	03/01/14	27,120.58	27,120.58		(15,334.26)			11,786.32	11,786.32		
Mutual Fund	2005 MF Pecan Grove	0.00	02/01/14	03/01/14	0.44	0.44	0.00				0.44	0.44		
	2005 MF Pecan Grove Total				27,121.02	27,121.02	0.00	(15,334.26)	0.00	0.00	11,786.76	11,786.76	0.00	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	02/01/14	03/01/14	38,340.57	38,340.57		(14,823.37)			23,517.20	23,517.20		
Mutual Fund	2005 MF Prairie Oaks	0.00	02/01/14	03/01/14	15,490.32	15,490.32		(15,490.32)						
Mutual Fund	2005 MF Prairie Oaks	0.00	02/01/14	03/01/14	86,083.54	86,083.54	19,608.97				105,692.51	105,692.51		
Mutual Fund	2005 MF Prairie Oaks	0.00	02/01/14	03/01/14	126,507.34	126,507.34		(91,137.55)			35,369.79	35,369.79		
	2005 MF Prairie Oaks Total				266,421.77	266,421.77	19,608.97	(121,451.24)	0.00	0.00	164,579.50	164,579.50	0.00	0.00
Mutual Fund	2005 MF Port Royal	0.00	02/01/14	03/01/14	3,543.67	3,543.67	0.03				3,543.70	3,543.70		
Mutual Fund	2005 MF Port Royal	0.00	02/01/14	03/01/14	22,782.69	22,782.69		(15,185.77)			7,596.92	7,596.92		
	2005 MF Port Royal Total				26,326.36	26,326.36	0.03	(15,185.77)	0.00	0.00	11,140.62	11,140.62	0.00	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
Mutual Fund	2005 MF Mission Del Rio	0.00	02/01/14	03/01/14	104,340.14	104,340.14		(45,902.91)			58,437.23	58,437.23		
Mutual Fund	2005 MF Mission Del Rio	0.00	02/01/14	03/01/14	0.42	0.42	391.67				392.09	392.09		
Mutual Fund	2005 MF Mission Del Rio	0.00	02/01/14	03/01/14	19,200.93	19,200.93		(8,846.48)			10,354.45	10,354.45		
	2005 MF Mission Del Rio Total				123,541.49	123,541.49	391.67	(54,749.39)	0.00	0.00	69,183.77	69,183.77	0.00	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	02/01/14	03/01/14	18,806.02	18,806.02	5,247.51				24,053.53	24,053.53		
Mutual Fund	2005 MF Atascocita Apts	0.01	02/01/14	03/01/14	9.30	9.30	0.85				10.15	10.15		
Mutual Fund	2005 MF Atascocita Apts	0.01	02/01/14	03/01/14	27.55	27.55	0.00				27.55	27.55		
Mutual Fund	2005 MF Atascocita Apts	0.01	02/01/14	03/01/14	75,240.07	75,240.07		(62,274.00)			12,966.07	12,966.07		
	2005 MF Atascocita Apts Total				94,082.94	94,082.94	5,248.36	(62,274.00)	0.00	0.00	37,057.30	37,057.30	0.00	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/14	03/01/14	15,769.09	15,769.09	5,008.62				20,777.71	20,777.71		
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/14	03/01/14	916.50	916.50	0.00				916.50	916.50		
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/14	03/01/14	86.21	86.21	0.00				86.21	86.21		
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/14	03/01/14	1,826.69	1,826.69	0.01				1,826.70	1,826.70		
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/14	03/01/14	49,609.03	49,609.03	25,545.95				75,154.98	75,154.98		
	2005 MF Tower Ridge Total				68,207.52	68,207.52	30,554.58	0.00	0.00	0.00	98,762.10	98,762.10	0.00	0.00
GNMA Inv Agmt	2005 MF Prairie Ranch	4.99	03/28/06	01/15/45	11,367,401.02	11,783,788.92			(36,463.65)		11,330,937.37	11,719,701.83	(27,623.44)	
Mutual Fund	2005 MF Prairie Ranch	3.25	12/06/05	01/20/45	317,980.41	317,980.41		(173,080.23)			144,900.18	144,900.18		
Mutual Fund	2005 MF Prairie Ranch	0.00	02/01/14	03/01/14	3,587.12	3,587.12	0.04				3,587.16	3,587.16		
Mutual Fund	2005 MF Prairie Ranch	0.00	02/01/14	03/01/14	277.14	277.14		(15.00)			262.14	262.14		
	2005 MF Prairie Ranch Total				11,689,245.69	12,105,633.59	0.04	(173,095.23)	(36,463.65)	0.00	11,479,686.85	11,868,451.31	(27,623.44)	0.00
Mutual Fund	2005 MF St. Augustine	0.00	02/01/14	03/01/14	0.05	0.05	0.00				0.05	0.05		
Mutual Fund	2005 MF St. Augustine	0.00	02/01/14	03/01/14	101,252.70	101,252.70		(74,774.87)			26,477.83	26,477.83		
Mutual Fund	2005 MF St. Augustine	0.00	02/01/14	03/01/14	11,449.36	11,449.36	4,715.03				16,164.39	16,164.39		
Mutual Fund	2005 MF St. Augustine	0.00	02/01/14	03/01/14	12.66	12.66	0.00				12.66	12.66		
	2005 MF St. Augustine Total				112,714.77	112,714.77	4,715.03	(74,774.87)	0.00	0.00	42,654.93	42,654.93	0.00	0.00
Mutual Fund	2005 MF Park Manor	0.01	02/01/14	03/01/14	84,010.73	84,010.73		(71,804.43)			12,206.30	12,206.30		
Mutual Fund	2005 MF Park Manor	0.01	02/01/14	03/01/14	72,708.67	72,708.67		(64,592.09)			8,116.58	8,116.58		
Mutual Fund	2005 MF Park Manor	0.01	02/01/14	03/01/14	46,264.64	46,264.64	1.54				46,266.18	46,266.18		
Mutual Fund	2005 MF Park Manor	0.01	02/01/14	03/01/14	4,363.03	4,363.03	0.15				4,363.18	4,363.18		
	2005 MF Park Manor Total				207,347.07	207,347.07	1.69	(136,396.52)	0.00	0.00	70,952.24	70,952.24	0.00	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/14	03/01/14	20,708.83	20,708.83		(10,161.70)			10,547.13	10,547.13		
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/14	03/01/14	45,643.86	45,643.86		(15,503.50)			30,140.36	30,140.36		
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/14	03/01/14	0.01	0.01	70,916.22				70,916.23	70,916.23		
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/14	03/01/14	625,010.29	625,010.29	6.37				625,016.66	625,016.66		
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/14	03/01/14	18,098.73	18,098.73	6,035.93				24,134.66	24,134.66		
	2005 MF Pr Mockingbird Total				709,461.72	709,461.72	76,958.52	(25,665.20)	0.00	0.00	760,755.04	760,755.04	0.00	0.00
Mutual Fund	2005 MF Pl @ Chase Oaks	0.00	02/01/14	03/01/14	411.19	411.19	0.00				411.19	411.19		
Mutual Fund	2005 MF Pl @ Chase Oaks	0.00	02/01/14	03/01/14	120.07	120.07	0.00				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	02/01/14	03/01/14	144,457.50	144,457.50		(88,155.50)			56,302.00	56,302.00		
Mutual Fund	2006 MF Coral Hills	0.00	02/01/14	03/01/14	2,640.13	2,640.13	0.01				2,640.14	2,640.14		
	2006 MF Coral Hills Total				147,097.63	147,097.63	0.01	(88,155.50)	0.00	0.00	58,942.14	58,942.14	0.00	0.00
Mutual Fund	2006 MF Harris Branch	0.00	02/01/14	03/01/14	96,873.41	96,873.41		(37,486.32)			59,387.09	59,387.09		
Mutual Fund	2006 MF Harris Branch	0.00	02/01/14	03/01/14	8,294.32	8,294.32	0.00				8,294.32	8,294.32		
Mutual Fund	2006 MF Harris Branch	0.00	02/01/14	03/01/14	45,447.43	45,447.43	4,568.52				50,015.95	50,015.95		
Mutual Fund	2006 MF Harris Branch	0.00	02/01/14	03/01/14	17,348.04	17,348.04	0.72				17,348.76	17,348.76		
	2006 MF Harris Branch Total				167,963.20	167,963.20	4,569.24	(37,486.32)	0.00	0.00	135,046.12	135,046.12	0.00	0.00
Mutual Fund	2006 MF Bella Vista	0.00	02/01/14	03/01/14	82,088.86	82,088.86		(40,368.30)			41,720.56	41,720.56		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/14	03/01/14	0.06	0.06	1.23				1.29	1.29		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/14	03/01/14	240,559.21	240,559.21	2.46				240,561.67	240,561.67		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/14	03/01/14	36,666.64	36,666.64	13,749.99				50,416.63	50,416.63		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/14	03/01/14	67,855.04	67,855.04	100,629.39				168,484.43	168,484.43		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/14	03/01/14	13,703.33	13,703.33	5,049.96				18,753.29	18,753.29		
	2006 MF Bella Vista Total				440,873.14	440,873.14	119,433.03	(40,368.30)	0.00	0.00	519,937.87	519,937.87	0.00	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
Mutual Fund	2006 MF Village Park	0.00	02/01/14	03/01/14	4,329.37	4,329.37	12,767.91				17,097.28	17,097.28		
Mutual Fund	2006 MF Village Park	0.00	02/01/14	03/01/14	357,843.43	357,843.43		(177,628.01)			180,215.42	180,215.42		
	2006 MF Village Park Total				362,172.80	362,172.80	12,767.91	(177,628.01)	0.00	0.00	197,312.70	197,312.70	0.00	0.00
Mutual Fund	2006 MF Oakmoor	0.00	02/01/14	03/01/14	18,867.60	18,867.60	6,090.00				24,957.60	24,957.60		
Mutual Fund	2006 MF Oakmoor	0.00	02/01/14	03/01/14	258,346.73	258,346.73	15,499.98				273,846.71	273,846.71		
Mutual Fund	2006 MF Oakmoor	0.00	02/01/14	03/01/14	79,758.64	79,758.64	0.00				79,758.64	79,758.64		
Mutual Fund	2006 MF Oakmoor	0.00	02/01/14	03/01/14	280,375.48	280,375.48		(112,278.00)			168,097.48	168,097.48		
	2006 MF Oakmoor Total				637,348.45	637,348.45	21,589.98	(112,278.00)	0.00	0.00	546,660.43	546,660.43	0.00	0.00
Mutual Fund	2006 MF Sunset Pointe	0.00	02/01/14	03/01/14	21,828.16	21,828.16	3,580.83				25,408.99	25,408.99		
Mutual Fund	2006 MF Sunset Pointe	0.00	02/01/14	03/01/14	1,317.49	1,317.49	0.00				1,317.49	1,317.49		
Mutual Fund	2006 MF Sunset Pointe	0.00	02/01/14	03/01/14	0.23	0.23	0.00				0.23	0.23		
Mutual Fund	2006 MF Sunset Pointe	0.00	02/01/14	03/01/14	912,817.58	912,817.58	59,161.54				971,979.12	971,979.12		
	2006 MF Sunset Pointe Total				935,963.46	935,963.46	62,742.37	0.00	0.00	0.00	998,705.83	998,705.83	0.00	0.00
Mutual Fund	2006 MF Hillcrest	0.00	02/01/14	03/01/14	153,487.41	153,487.41	183,633.86				337,121.27	337,121.27	-	0.00
	2006 MF Hillcrest Total				153,487.41	153,487.41	183,633.86	0.00	0.00	0.00	337,121.27	337,121.27	0.00	0.00
Mutual Fund	2006 MF Pleasant Village	0.01	02/01/14	03/01/14	50,000.03	50,000.03	1.67				50,001.70	50,001.70		
Mutual Fund	2006 MF Pleasant Village	0.01	02/01/14	03/01/14	17,626.04	17,626.04		(9,000.00)			8,626.04	8,626.04		
Mutual Fund	2006 MF Pleasant Village	0.01	02/01/14	03/01/14	1,619.59	1,619.59	0.72				1,620.31	1,620.31		
Mutual Fund	2006 MF Pleasant Village	0.01	02/01/14	03/01/14	25,144.75	25,144.75	0.84				25,145.59	25,145.59		
Mutual Fund	2006 MF Pleasant Village	0.01	02/01/14	03/01/14	2.86	2.86	1.02				3.88	3.88		
	2006 MF Pleasant Village Total				94,393.27	94,393.27	4.25	(9,000.00)	0.00	0.00	85,397.52	85,397.52	0.00	0.00
Mutual Fund	2006 MF Grove Village	0.01	02/01/14	03/01/14			0.81				0.81	0.81		
Mutual Fund	2006 MF Grove Village	0.01	02/01/14	03/01/14	26,617.85	26,617.85	0.89				26,618.74	26,618.74		
Mutual Fund	2006 MF Grove Village	0.01	02/01/14	03/01/14	15.68	15.68	1.10				16.78	16.78		
Mutual Fund	2006 MF Grove Village	0.01	02/01/14	03/01/14	19,171.59	19,171.59		(9,000.00)			10,171.59	10,171.59		
Mutual Fund	2006 MF Grove Village	0.01	02/01/14	03/01/14	2.61	2.61	0.00				2.61	2.61		
	2006 MF Grove Village Total				45,807.73	45,807.73	2.80	(9,000.00)	0.00	0.00	36,810.53	36,810.53	0.00	0.00
Mutual Fund	2006 MF Red Hills	0.00	02/01/14	03/01/14	29,183.73	29,183.73		(701.23)			28,482.50	28,482.50		
Mutual Fund	2006 MF Red Hills	0.00	02/01/14	03/01/14	48.48	48.48	0.00				48.48	48.48		
Mutual Fund	2006 MF Red Hills	0.00	02/01/14	03/01/14	26,274.69	26,274.69	15,387.27				41,661.96	41,661.96		
Mutual Fund	2006 MF Red Hills	0.00	02/01/14	03/01/14	11.44	11.44	0.30				11.74	11.74		
	2006 MF Red Hills Total				55,518.34	55,518.34	15,387.57	(701.23)	0.00	0.00	70,204.68	70,204.68	0.00	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/14	03/01/14	10,099.09	10,099.09	0.10				10,099.19	10,099.19		
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/14	03/01/14	23,430.76	23,430.76		(1,461.41)			21,969.35	21,969.35		
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/14	03/01/14	96.85	96.85	0.00				96.85	96.85		
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/14	03/01/14	74,020.96	74,020.96	22,896.75				96,917.71	96,917.71		
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/14	03/01/14	11.44	11.44	0.24				11.68	11.68		
	2006 MF Champion Crossing Total				107,659.10	107,659.10	22,897.09	(1,461.41)	0.00	0.00	129,094.78	129,094.78	0.00	0.00
Mutual Fund	2006 MF Meadowlands	0.01	02/01/14	03/01/14	462,946.35	462,946.35	0.00				462,946.35	462,946.35		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/14	03/01/14	38,760.10	38,760.10	6,208.23				44,968.33	44,968.33		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/14	03/01/14	0.02	0.02	0.00				0.02	0.02		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/14	03/01/14	244,655.78	244,655.78		(164,458.79)			80,196.99	80,196.99		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/14	03/01/14	213,991.77	213,991.77	13,281.00				227,272.77	227,272.77		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/14	03/01/14	60,204.91	60,204.91		(121.75)			60,083.16	60,083.16		
	2006 MF Meadowlands Total				1,020,558.93	1,020,558.93	19,489.23	(164,580.54)	0.00	0.00	875,467.62	875,467.62	0.00	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	02/01/14	03/01/14	4,817.48	4,817.48	6,117.56				10,935.04	10,935.04		
Mutual Fund	2006 MF East Texas Pines	0.00	02/01/14	03/01/14	193,212.96	193,212.96		(168,314.47)			24,898.49	24,898.49		
Mutual Fund	2006 MF East Texas Pines	0.00	02/01/14	03/01/14	168,368.49	168,368.49	217,596.73				385,965.22	385,965.22		
Mutual Fund	2006 MF East Texas Pines	0.00	02/01/14	03/01/14	338,681.60	338,681.60	15,628.44				354,310.04	354,310.04		
	2006 MF East Texas Pines Total				705,080.53	705,080.53	239,342.73	(168,314.47)	0.00	0.00	776,108.79	776,108.79	0.00	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/14	03/01/14	44.00	44.00	0.00				44.00	44.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/14	03/01/14	99,342.48	99,342.48		(77,542.99)			21,799.49	21,799.49		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/14	03/01/14	56,790.19	56,790.19		(41,779.31)			15,010.88	15,010.88		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/14	03/01/14	27,945.84	27,945.84		(15,105.42)			12,840.42	12,840.42		

**Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending February 28, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/14	03/01/14	19.00	19.00	0.00				19.00	19.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/14	03/01/14	402.42	402.42	0.00				402.42	402.42		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/14	03/01/14	0.74	0.74	0.00				0.74	0.74		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/14	03/01/14	11,396.39	11,396.39	1,055.65				12,452.04	12,452.04		
	2006 MF Villas at Henderson Total				195,941.06	195,941.06	1,055.65	(134,427.72)	0.00	0.00	62,568.99	62,568.99	0.00	0.00
Mutual Fund	2006 MF Aspen Parks Apts	0.00	02/01/14	03/01/14	257,690.75	257,690.75		(147,221.53)			110,469.22	110,469.22		
Mutual Fund	2006 MF Aspen Parks Apts	0.00	02/01/14	03/01/14	60.10	60.10	6,422.52				6,482.62	6,482.62		
Mutual Fund	2006 MF Aspen Parks Apts	0.00	02/01/14	03/01/14	5,650.43	5,650.43	0.03				5,650.46	5,650.46		
	2006 MF Aspen Parks Apts Total				263,401.28	263,401.28	6,422.55	(147,221.53)	0.00	0.00	122,602.30	122,602.30	0.00	0.00
Mutual Fund	2006 MF Idlewilde Apts	0.00	02/01/14	03/01/14	10,868.12	10,868.12	867.96				11,736.08	11,736.08		
Mutual Fund	2006 MF Idlewilde Apts	0.00	02/01/14	03/01/14	29,076.87	29,076.87	39,328.83				68,405.70	68,405.70		
Mutual Fund	2006 MF Idlewilde Apts	0.00	02/01/14	03/01/14	11,585.60	11,585.60	0.23				11,585.83	11,585.83		
Mutual Fund	2006 MF Idlewilde Apts	0.00	02/01/14	03/01/14	0.97	0.97	0.00				0.97	0.97		
	2006 MF Idlewilde Apts Total				51,531.56	51,531.56	40,197.02	0.00	0.00	0.00	91,728.58	91,728.58	0.00	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/14	03/01/14	19,612.76	19,612.76		(19,095.38)			517.38	517.38		
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/14	03/01/14	888.02	888.02	0.00				888.02	888.02		
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/14	03/01/14	30,597.61	30,597.61	39,328.88				69,926.49	69,926.49		
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/14	03/01/14	1,707.95	1,707.95	0.23				1,708.18	1,708.18		
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/14	03/01/14	0.97	0.97	0.00				0.97	0.97		
	2007 MF Landcaster Apts Total				52,807.31	52,807.31	39,329.11	(19,095.38)	0.00	0.00	73,041.04	73,041.04	0.00	0.00
Mutual Fund	2007 MF Park Place	0.01	02/01/14	03/01/14	95,773.22	95,773.22	12,602.67				108,375.89	108,375.89		
Mutual Fund	2007 MF Park Place	0.01	02/01/14	03/01/14	229,368.55	229,368.55		(170,989.61)			58,378.94	58,378.94		
Mutual Fund	2007 MF Park Place	0.01	02/01/14	03/01/14	67,867.91	67,867.91		(116.89)			67,751.02	67,751.02		
Mutual Fund	2007 MF Park Place	0.01	02/01/14	03/01/14	20,007.61	20,007.61		(16,005.61)			4,002.00	4,002.00		
	2007 MF Park Place Total				413,017.29	413,017.29	12,602.67	(187,112.11)	0.00	0.00	238,507.85	238,507.85	0.00	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	02/01/14	03/01/14	81,836.94	81,836.94		(60,922.99)			20,913.95	20,913.95		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	02/01/14	03/01/14	4,679.45	4,679.45	0.05				4,679.50	4,679.50		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	02/01/14	03/01/14	14,260.26	14,260.26	3,473.56				17,733.82	17,733.82		
	2007 MF Terrace @ Cibolo Total				100,776.65	100,776.65	3,473.61	(60,922.99)	0.00	0.00	43,327.27	43,327.27	0.00	0.00
Mutual Fund	2007 MF Santora Villas	0.01	02/01/14	03/01/14	214,418.97	214,418.97		(167,423.19)			46,995.78	46,995.78		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/14	03/01/14	100,209.07	100,209.07	9,602.71				109,811.78	109,811.78		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/14	03/01/14	57,632.73	57,632.73		(103.59)			57,529.14	57,529.14		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/14	03/01/14	7,114.61	7,114.61	103.66				7,218.27	7,218.27		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/14	03/01/14	10.26	10.26	0.00				10.26	10.26		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/14	03/01/14	17,996.06	17,996.06	5,218.43				23,214.49	23,214.49		
	2007 MF Santora Villas Total				397,381.70	397,381.70	14,924.80	(167,526.78)	0.00	0.00	244,779.72	244,779.72	0.00	0.00
GNMA	2007 A/B MF Villas @ Mesquite	5.17	04/29/10	07/20/47	16,295,888.71	16,937,518.35			(44,264.49)		16,251,624.22	16,875,434.71	(17,819.15)	
GIC's	2007 A/B MF Villas @ Mesquite	4.78	08/23/07	07/20/47	372,866.08	372,866.08		(243,152.53)			129,713.55	129,713.55		
Mutual Fund	2007 A/B MF Villas @ Mesquite	0.00	02/01/14	03/01/14	7,262.13	7,262.13	500.07				7,762.20	7,762.20		
	2007 A/B MF Villas @ Mesquite Total				16,676,016.92	17,317,646.56	500.07	(243,152.53)	(44,264.49)	0.00	16,389,099.97	17,012,910.46	(17,819.15)	0.00
GNMA	2007 MF Summit Point	5.32	10/01/10	06/15/47	9,180,666.67	9,753,356.66			(23,505.24)		9,157,161.43	9,721,151.00	(8,700.42)	
Mutual Fund	2007 MF Summit Point	0.00	02/01/14	03/01/14	376,605.97	376,605.97		(141,362.53)			235,243.44	235,243.44		
Mutual Fund	2007 MF Summit Point	0.00	02/01/14	03/01/14	8,202.34	8,202.34		(49.96)			8,152.38	8,152.38		
	2007 MF Summit Point Total				9,565,474.98	10,138,164.97	0.00	(141,412.49)	(23,505.24)	0.00	9,400,557.25	9,964,546.82	(8,700.42)	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	02/01/14	03/01/14	6,717.38	6,717.38	2,475.08				9,192.46	9,192.46		
Mutual Fund	2007 MF Costa Rialto	0.00	02/01/14	03/01/14	159,365.30	159,365.30		(80,555.38)			78,809.92	78,809.92		
Mutual Fund	2007 MF Costa Rialto	0.00	02/01/14	03/01/14	48.95	48.95	75,959.95				76,008.90	76,008.90		
	2007 MF Costa Rialto Total				166,131.63	166,131.63	78,435.03	(80,555.38)	0.00	0.00	164,011.28	164,011.28	0.00	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	02/01/14	03/01/14	13,298.79	13,298.79	6,296.31				19,595.10	19,595.10		
Mutual Fund	2007 MF Windshire Apts	0.00	02/01/14	03/01/14	4.59	4.59	0.00				4.59	4.59		
Mutual Fund	2007 MF Windshire Apts	0.00	02/01/14	03/01/14	89,264.98	89,264.98		(66,648.66)			22,616.32	22,616.32		
Mutual Fund	2007 MF Windshire Apts	0.00	02/01/14	03/01/14	569.86	569.86	0.14				570.00	570.00		
	2007 MF Windshire Apts Total				103,138.22	103,138.22	6,296.45	(66,648.66)	0.00	0.00	42,786.01	42,786.01	0.00	0.00
Mutual Fund	2007 MF Residences @ Onion Crk	0.00	02/01/14	03/01/14	898.75	898.75	4,616.91				5,515.66	5,515.66		

Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending February 28, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/13	Beginning Market Value 11/30/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/14	Ending Market Value 02/28/14	Change In Market Value	Recognized Gain
2007 MF Residences @ Onion Crk Total					898.75	898.75	4,616.91	0.00	0.00	0.00	5,515.66	5,515.66	0.00	0.00
Mutual Fund	2008 MF West Oaks Apts	0.01	02/01/14	03/01/14	17,537.83	17,537.83	203.38				17,741.21	17,741.21		
Mutual Fund	2008 MF West Oaks Apts	0.01	02/01/14	03/01/14	17,871.84	17,871.84	5,326.67				23,198.51	23,198.51		
2008 MF West Oaks Apts Total					35,409.67	35,409.67	5,530.05	0.00	0.00	0.00	40,939.72	40,939.72	0.00	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	02/01/14	03/01/14	12.33	12.33	0.34				12.67	12.67		
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	02/01/14	03/01/14	316.81	316.81		(316.79)			0.02	0.02		
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	02/01/14	03/01/14	9,244.58	9,244.58	8,663.24				17,907.82	17,907.82		
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	02/01/14	03/01/14	55,805.55	55,805.55	31,469.57				87,275.12	87,275.12		
2008 MF Costa Ibiza Apts Total					65,379.27	65,379.27	40,133.15	(316.79)	0.00	0.00	105,195.63	105,195.63	0.00	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	02/01/14	03/01/14	1,432.36	1,432.36	0.29				1,432.65	1,432.65		
Mutual Fund	2008 MF Addison Park Apts	0.01	02/01/14	03/01/14	80,946.79	80,946.79		(51,667.62)			29,279.17	29,279.17		
Mutual Fund	2008 MF Addison Park Apts	0.01	02/01/14	03/01/14	9,851.84	9,851.84	5,996.52				15,848.36	15,848.36		
2008 MF Addison Park Apts Total					92,230.99	92,230.99	5,996.81	(51,667.62)	0.00	0.00	46,560.18	46,560.18	0.00	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	02/01/14	03/01/14	1.67	1.67	0.00				1.67	1.67		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	02/01/14	03/01/14	57,662.13	57,662.13	6,304.99				63,967.12	63,967.12		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	02/01/14	03/01/14	17,935.16	17,935.16	38,456.50				56,391.66	56,391.66		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	02/01/14	03/01/14	2.80	2.80	0.00				2.80	2.80		
2008 MF Alta Cullen Ref Total					75,601.76	75,601.76	44,761.49	0.00	0.00	0.00	120,363.25	120,363.25	0.00	0.00
Mutual Fund	2009 MF Costa Mariposa	0.01	02/01/14	03/01/14	25,653.08	25,653.08	9,521.34				35,174.42	35,174.42		
2009 MF Costa Mariposa Total					25,653.08	25,653.08	9,521.34	0.00	0.00	0.00	35,174.42	35,174.42	0.00	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/14	03/01/14	2,333.52	2,333.52	333.38				2,666.90	2,666.90		
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/14	03/01/14	29,979.78	29,979.78	53,772.52				83,752.30	83,752.30		
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/14	03/01/14	0.02	0.02	0.00				0.02	0.02		
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/14	03/01/14	0.17	0.17	0.00				0.17	0.17		
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/14	03/01/14	11,066.94	11,066.94	10,031.58				21,098.52	21,098.52		
2009 MF Woodmont Apts Total					43,380.43	43,380.43	64,137.48	0.00	0.00	0.00	107,517.91	107,517.91	0.00	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/14	03/01/14	14,047,056.30	14,047,056.30		(1,522,750.99)			12,524,305.31	12,524,305.31		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/14	03/01/14	56,737.57	56,737.57	1.88				56,739.45	56,739.45		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/14	03/01/14	453,094.44	453,094.44	1,523,125.05				1,976,219.49	1,976,219.49		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/14	03/01/14	5,000.00	5,000.00	0.00				5,000.00	5,000.00		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/14	03/01/14	7,500.00	7,500.00	0.00				7,500.00	7,500.00		
2013 MF Waters @ Willow Run Total					14,569,388.31	14,569,388.31	1,523,126.93	(1,522,750.99)	0.00	0.00	14,569,764.25	14,569,764.25	0.00	0.00
Total Multifamily Investment Summary					79,845,767.54	81,476,475.07	4,711,475.84	(9,773,615.12)	(104,233.38)	0.00	74,679,394.88	76,255,959.40	(54,143.01)	0.00