

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GIC's	1980 Single Family Surplus Rev	6.08	11/14/96	09/30/29	13,287,522.79	13,287,522.79	1,000,282.17				14,287,804.96	14,287,804.96	-	0.00
Repo Agmt	1980 Single Family Surplus Rev	0.06	11/29/13	12/02/13	2,729.51	2,729.51	1,258.82				3,988.33	3,988.33	-	0.00
Repo Agmt	1980 Single Family Surplus Rev	0.06	11/29/13	12/02/13	4,583,948.67	4,583,948.67		(4,583,948.55)			0.12	0.12	-	0.00
Repo Agmt	1980 Single Family Surplus Rev	0.06	11/29/13	12/02/13	67,005.22	67,005.22	26,007.55				93,012.77	93,012.77	-	0.00
	1980 Single Family Surplus Rev Total				17,941,206.19	17,941,206.19	1,027,548.54	(4,583,948.55)	0.00	0.00	14,384,806.18	14,384,806.18	0.00	0.00
GIC's	1983 A&B Single Family	6.08	11/14/96	09/30/29	65,025.43	65,025.43	77,102.05				142,127.48	142,127.48	-	0.00
Repo Agmt	1983 A&B Single Family	0.06	11/29/13	12/02/13	4,954.87	4,954.87		(4,954.78)			0.09	0.09	-	0.00
	1983 A&B Single Family Total				69,980.30	69,980.30	77,102.05	(4,954.78)	0.00	0.00	142,127.57	142,127.57	0.00	0.00
Repo Agmt	1984 A&B Single Family	0.06	11/29/13	12/02/13	1,097.10	1,097.10		(1,097.07)			0.03	0.03	-	0.00
GIC's	1984 A&B Single Family	6.08	11/14/96	09/30/29			25,820.30				25,820.30	25,820.30	-	0.00
	1984 A&B Single Family Total				1,097.10	1,097.10	25,820.30	(1,097.07)	0.00	0.00	25,820.33	25,820.33	0.00	0.00
GIC's	1985 A Single Family	6.08	11/14/96	09/30/29	23,790.55	23,790.55	13,720.75				37,511.30	37,511.30	-	0.00
Repo Agmt	1985 A Single Family				3,618.03	3,618.03		(3,618.03)					-	0.00
	1985 A Single Family Total				27,408.58	27,408.58	13,720.75	(3,618.03)	0.00	0.00	37,511.30	37,511.30	0.00	0.00
GIC's	1985 B&C Single Family	6.08	11/14/96	09/30/29	12,798.06	12,798.06		(7,314.29)			5,483.77	5,483.77	-	0.00
Repo Agmt	1985 B&C Single Family				1,094.20	1,094.20		(1,094.20)					-	0.00
	1985 B&C Single Family Total				13,892.26	13,892.26	0.00	(8,408.49)	0.00	0.00	5,483.77	5,483.77	0.00	0.00
GIC's	1987 B Single Family	6.08	11/14/96	09/30/29	27,664.28	27,664.28	14,093.68				41,757.96	41,757.96	-	0.00
Repo Agmt	1987 B Single Family	0.06	11/29/13	12/02/13	1,237.01	1,237.01		(1,236.95)			0.06	0.06	-	0.00
Repo Agmt	1987 B Single Family	0.06	11/29/13	12/02/13	6,765.00	6,765.00	0.00				6,765.00	6,765.00	-	0.00
	1987 B Single Family Total				35,666.29	35,666.29	14,093.68	(1,236.95)	0.00	0.00	48,523.02	48,523.02	0.00	0.00
GIC's	1995 A&B Single Family	6.08	11/14/96	09/30/29	56,654.96	56,654.96	46,242.02				102,896.98	102,896.98	-	0.00
Repo Agmt	1995 A&B Single Family	0.06	11/29/13	12/02/13	2,231.12	2,231.12		(2,231.07)			0.05	0.05	-	0.00
FNMA	1995 A&B Single Family	6.15	07/30/96	06/01/26	34,981.19	39,330.92			(513.23)		34,467.96	39,056.26	238.57	0.00
GNMA	1995 A&B Single Family	6.15	11/26/96	11/20/26	189,215.32	210,878.24			(9,046.37)		180,168.95	202,629.95	798.08	0.00
GNMA	1995 A&B Single Family	6.15	05/29/97	05/20/27	114,930.92	126,688.33			(23,921.85)		91,009.07	101,169.29	(1,597.19)	0.00
	1995 A&B Single Family Total				398,013.51	435,783.57	46,242.02	(2,231.07)	(33,481.45)	0.00	408,543.01	445,752.53	(560.54)	0.00
Repo Agmt	1996 A-C Single Family	0.06	11/29/13	12/02/13	14,496.80	14,496.80	1.37				14,498.17	14,498.17	-	0.00
	1996 A-C Single Family Total				14,496.80	14,496.80	1.37	0.00	0.00	0.00	14,498.17	14,498.17	0.00	0.00
Repo Agmt	1996 D&E Single Family	0.06	11/29/13	12/02/13	290,092.00	290,092.00	0.00				290,092.00	290,092.00	-	0.00
Repo Agmt	1996 D&E Single Family	0.06	11/29/13	12/02/13	18,393.60	18,393.60	1.91				18,395.51	18,395.51	-	0.00
	1996 D&E Single Family Total				308,485.60	308,485.60	1.91	0.00	0.00	0.00	308,487.51	308,487.51	0.00	0.00
Repo Agmt	1997 D-F Single Family	0.06	11/29/13	12/02/13	538,521.75	538,521.75	275,621.27				814,143.02	814,143.02	-	0.00
FNMA	1997 D-F Single Family	6.25	06/29/98	06/01/28	180,311.22	197,095.29			(1,989.97)		178,321.25	196,428.70	1,323.38	0.00
FNMA	1997 D-F Single Family	6.25	11/30/98	10/01/28	69,375.02	75,815.79			(1,368.62)		68,006.40	74,895.45	448.28	0.00
GNMA	1997 D-F Single Family	6.25	05/19/98	05/20/28	317,557.65	349,297.59			(32,885.71)		284,671.94	315,766.70	(645.18)	0.00
GNMA	1997 D-F Single Family	5.45	07/24/00	06/20/30	279,319.74	305,112.15			(26,469.21)		252,850.53	277,877.71	(765.23)	0.00
GNMA	1997 D-F Single Family	6.25	08/14/98	07/20/28	111,236.97	122,341.78			(2,530.86)		108,706.11	120,568.15	757.23	0.00
GNMA	1997 D-F Single Family	5.45	08/28/00	08/20/30	95,067.66	103,733.11			(844.13)		94,223.53	103,435.80	546.82	0.00
GNMA	1997 D-F Single Family	6.25	06/30/98	06/20/28	207,112.19	227,127.57			(2,213.26)		204,898.93	227,933.72	3,019.41	0.00
GNMA	1997 D-F Single Family	6.25	09/18/98	08/20/28	462,217.27	509,576.13			(6,752.54)		455,464.73	506,376.64	3,553.05	0.00
FNMA	1997 D-F Single Family	6.25	03/31/99	11/01/28	67,546.92	73,831.48			(853.34)		66,693.58	73,464.30	486.16	0.00
GNMA	1997 D-F Single Family	6.25	11/30/98	11/20/28	329,854.30	363,611.50			(4,613.01)		325,241.29	361,557.61	2,559.12	0.00
GNMA	1997 D-F Single Family	6.25	11/30/98	10/20/28	297,270.54	327,871.56			(3,382.59)		293,887.95	326,882.75	2,393.78	0.00
FNMA	1997 D-F Single Family	6.25	05/27/99	04/01/29	51,342.75	56,092.46			(614.29)		50,728.46	55,855.58	377.41	0.00
GNMA	1997 D-F Single Family	6.25	02/16/99	02/20/29	901,176.84	993,998.08			(10,271.85)		890,904.99	990,971.47	7,245.24	0.00
GNMA	1997 D-F Single Family	6.25	03/31/99	03/20/29	516,225.76	569,402.17			(42,600.71)		473,625.05	526,827.37	25.91	0.00
GNMA	1997 D-F Single Family	6.25	05/27/99	04/20/29	288,420.93	318,136.95			(3,148.93)		285,272.00	317,325.18	2,337.16	0.00
GNMA	1997 D-F Single Family	5.45	06/22/99	06/20/29	180,186.56	197,097.12			(2,599.49)		177,587.07	195,429.29	931.66	0.00
GNMA	1997 D-F Single Family	5.45	07/30/99	07/20/29	243,416.72	266,236.95			(13,150.98)		230,265.74	253,384.34	298.37	0.00
GNMA	1997 D-F Single Family	5.45	08/26/99	08/20/29	146,973.07	160,528.36			(33,335.81)		113,637.26	123,549.80	(3,642.75)	0.00
GNMA	1997 D-F Single Family	5.45	09/30/99	09/20/29	132,773.00	145,031.90			(1,369.22)		131,403.78	144,404.83	742.15	0.00
FNMA	1997 D-F Single Family	5.45	12/21/99	11/01/29	60,726.45	65,289.41			(1,378.35)		59,348.10	64,517.88	606.82	0.00
GNMA	1997 D-F Single Family	5.45	10/29/99	10/20/29	323,867.93	353,615.18			(5,318.52)		318,549.41	350,547.68	2,251.02	0.00
GNMA	1997 D-F Single Family	5.45	11/18/99	11/20/29	321,099.84	350,795.21			(32,221.42)		288,878.42	317,494.76	(1,079.03)	0.00
GNMA	1997 D-F Single Family	5.45	12/30/99	12/20/29	697,302.13	761,718.84			(7,632.08)		689,670.05	757,954.22	3,867.46	0.00
GNMA	1997 D-F Single Family	5.45	01/28/00	01/20/30	1,059,829.87	1,059,829.87			(62,763.51)		907,474.57	997,287.33	220.97	0.00
GNMA	1997 D-F Single Family	5.45	02/22/00	01/20/30	452,230.26	493,478.17			(4,405.90)		447,824.36	491,630.51	2,558.24	0.00
GNMA	1997 D-F Single Family	5.45	03/27/00	02/20/30	163,500.62	178,841.90			(2,544.71)		160,955.91	177,127.16	829.97	0.00

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FNMA	1997 D-F Single Family	5.45	02/23/00	01/01/30	98,989.24	106,420.34			(45,724.46)		53,264.78	57,885.49	(2,810.39)	0.00
GNMA	1997 D-F Single Family	5.45	04/27/00	03/20/30	192,638.76	210,203.52			(1,770.89)		190,867.87	209,301.84	869.21	0.00
GNMA	1997 D-F Single Family	5.45	05/30/00	05/20/30	143,803.64	157,529.75			(2,172.06)		141,631.58	156,086.56	728.87	0.00
GNMA	1997 D-F Single Family	5.45	06/21/00	06/20/30	764,553.49	834,265.44			(7,348.58)		757,204.91	831,267.08	4,350.22	0.00
FNMA	1997 D-F Single Family	5.45	05/30/00	05/01/30	91,636.87	98,467.39			(1,670.14)		90,966.73	97,763.15	965.90	0.00
GNMA	1997 D-F Single Family	5.45	10/23/00	09/20/30	36,121.29	39,272.51			(313.80)		35,807.49	39,179.48	220.77	0.00
GNMA	1997 D-F Single Family	5.45	10/30/00	10/20/30	169,891.18	185,590.81			(1,686.64)		168,204.54	184,860.14	955.97	0.00
FNMA	1997 D-F Single Family	5.45	07/24/00	06/01/30	147,494.20	161,427.93			(1,715.04)		145,779.16	159,378.85	(334.04)	0.00
GNMA	1997 D-F Single Family	5.45	12/21/00	05/20/30	56,274.39	61,416.71			(565.77)		55,708.62	61,164.69	313.75	0.00
FNMA	1997 D-F Single Family	5.45	10/06/00	09/01/30	167,949.81	183,827.72			(1,753.27)		166,196.54	181,709.26	(365.19)	0.00
FNMA	1997 D-F Single Family	5.45	10/30/00	08/01/30	202,324.78	220,823.36			(3,996.65)		198,328.13	217,357.75	531.04	0.00
GNMA	1997 D-F Single Family	4.49	05/12/05	05/20/35	26,916.78	28,466.06			(170.07)		26,746.71	28,638.16	342.17	0.00
GNMA	1997 D-F Single Family	4.49	07/14/05	07/20/35	29,107.30	30,666.09			(184.60)		28,922.70	30,928.99	447.50	0.00
GNMA	1997 D-F Single Family	4.49	05/26/05	05/20/35	35,206.94	37,038.92			(224.56)		34,982.38	37,355.01	540.65	0.00
GNMA	1997 D-F Single Family	4.49	06/02/05	06/20/35	41,720.67	44,005.70			(274.50)		41,446.17	44,260.65	529.45	0.00
GNMA	1997 D-F Single Family	4.49	06/09/05	06/20/35	42,265.37	44,486.35			(275.10)		41,990.27	44,838.61	627.36	0.00
GNMA	1997 D-F Single Family	4.49	06/15/05	06/20/35	46,822.05	49,422.83			(301.89)		46,520.16	49,715.37	594.43	0.00
GNMA	1997 D-F Single Family	4.49	06/23/05	06/20/35	54,514.37	57,478.79			(367.62)		54,146.75	57,919.64	808.47	0.00
GNMA	1997 D-F Single Family	4.49	06/29/05	06/20/35	34,305.10	36,335.51			(215.27)		34,089.83	36,556.15	435.91	0.00
GNMA	1997 D-F Single Family	4.49	09/08/05	09/20/35	11,028.10	11,639.71			(5,768.51)		5,259.59	5,611.05	(260.15)	0.00
GNMA	1997 D-F Single Family	4.49	07/21/05	07/20/35	17,536.63	18,613.68			(3,938.52)		13,598.11	14,586.64	(88.52)	0.00
GNMA	1997 D-F Single Family	4.49	07/28/05	07/20/35	9,282.52	9,713.32			(58.96)		9,223.56	9,739.83	85.47	0.00
GNMA	1997 D-F Single Family	4.49	08/04/05	08/20/35	4,537.57	4,853.34			(27.48)		4,510.09	4,874.61	48.75	0.00
FNMA	1997 D-F Single Family	4.49	07/28/05	07/01/35	13,346.22	13,852.47			(99.80)		13,246.42	13,884.16	131.49	0.00
FNMA	1997 D-F Single Family	4.49	10/20/05	09/01/35	5,631.89	5,837.18			(35.64)		5,596.25	5,857.56	56.02	0.00
1997 D-F Single Family Total					10,848,771.33	11,815,683.70	275,621.27	0.00	(387,918.83)	0.00	10,736,473.77	11,744,358.67	40,972.53	0.00
Repo Agmt	2002A Single Family (JR Lien)	0.06	11/29/13	12/02/13	129,006.36	129,006.36	111,911.41				240,917.77	240,917.77	-	0.00
Repo Agmt	2002A Single Family (JR Lien)	0.06	11/29/13	12/02/13	42,911.59	42,911.59	26,109.68				69,021.27	69,021.27	-	0.00
2002A Single Family (JR Lien) Total					171,917.95	171,917.95	138,021.09	0.00	0.00	0.00	309,939.04	309,939.04	0.00	0.00
GIC's	2004 A/B Single Family	3.96	04/25/05	03/01/36	3,312,730.79	3,312,730.79		(1,138,159.57)			2,174,571.22	2,174,571.22	-	0.00
Repo Agmt	2004 A/B Single Family	0.06	11/29/13	12/02/13	4,643,667.01	4,643,667.01		(4,643,664.90)			2.11	2.11	-	0.00
GNMA	2004 A/B Single Family				681,973.21	721,050.27		(680,172.91)	(1,800.30)				(39,077.06)	37,146.54
GNMA	2004 A/B Single Family	4.49	07/08/04	07/20/34	368,786.76	384,255.29		(2,759.94)			366,026.82	384,823.42	3,328.07	0.00
GNMA	2004 A/B Single Family				113,039.72	117,779.61		(112,775.85)	(263.87)				(4,739.89)	6,158.47
GNMA	2004 A/B Single Family				677,088.29	714,661.01		(675,405.24)	(1,683.05)				(37,572.72)	36,923.45
GNMA	2004 A/B Single Family				890,682.94	940,120.69		(888,245.76)	(2,437.18)				(49,437.75)	48,570.46
GNMA	2004 A/B Single Family	4.49	09/16/04	08/20/34	1,207,241.73	1,273,564.35		(8,764.32)			1,198,477.41	1,280,577.25	15,777.22	0.00
GNMA	2004 A/B Single Family				526,332.95	552,573.95		(525,111.05)	(1,221.90)				(26,241.00)	28,718.79
GNMA	2004 A/B Single Family	4.49	09/29/04	09/20/34	693,384.15	731,880.25		(113,341.22)			580,042.93	617,241.59	(1,297.44)	0.00
GNMA	2004 A/B Single Family	4.49	10/07/04	10/20/34	1,061,324.92	1,121,448.61		(187,939.53)			873,385.39	928,327.93	(5,181.15)	0.00
GNMA	2004 A/B Single Family	4.49	07/15/04	07/20/34	1,397,580.67	1,475,078.27		(96,709.07)			1,300,871.60	1,389,906.97	11,537.77	0.00
GNMA	2004 A/B Single Family	4.49	07/22/04	07/20/34	631,035.90	662,485.06		(4,632.46)			626,403.44	669,278.97	11,426.37	0.00
GNMA	2004 A/B Single Family	4.49	07/29/04	07/20/34	911,503.36	948,830.46		(7,878.99)			903,624.37	959,137.90	18,186.43	0.00
GNMA	2004 A/B Single Family				1,048,915.34	1,101,156.53		(1,046,149.97)	(2,765.37)				(52,241.19)	57,171.55
GNMA	2004 A/B Single Family				1,229,715.74	1,297,937.67		(1,225,535.04)	(4,180.70)				(68,221.93)	66,981.35
GNMA	2004 A/B Single Family	4.49	08/19/04	08/20/34	1,992,660.79	2,103,219.83		(222,414.62)			1,770,246.17	1,886,010.30	5,205.09	0.00
GNMA	2004 A/B Single Family	5.00	08/19/04	08/20/34	235,285.17	258,372.15		(1,518.20)			234,326.97	258,228.52	1,374.57	0.00
GNMA	2004 A/B Single Family	4.49	08/26/04	08/20/34	1,131,296.11	1,193,430.88		(116,989.84)			1,014,306.27	1,083,213.92	6,772.88	0.00
GNMA	2004 A/B Single Family	5.00	08/26/04	08/20/34	74,316.31	81,415.03		(469.85)			73,846.46	81,379.19	434.01	0.00
GNMA	2004 A/B Single Family				625,979.87	660,776.37		(624,490.35)	(1,489.52)				(34,796.50)	34,199.03
GNMA	2004 A/B Single Family				186,982.21	202,988.21		(186,514.21)	(468.00)				(16,006.00)	15,317.68
GNMA	2004 A/B Single Family				315,716.89	329,004.82		(314,890.98)	(825.91)				(13,287.93)	17,245.75
GNMA	2004 A/B Single Family	5.00	12/09/04	11/20/34	130,875.55	143,550.60		(839.43)			130,036.12	143,473.22	762.05	0.00
GNMA	2004 A/B Single Family				114,013.29	123,735.33		(113,773.16)	(240.13)				(9,722.04)	9,346.35
GNMA	2004 A/B Single Family				512,765.81	541,273.39		(511,334.10)	(1,431.71)				(28,507.58)	28,007.13
GNMA	2004 A/B Single Family	4.49	10/14/04	10/20/34	753,562.79	794,123.74		(5,059.19)			748,503.60	798,524.92	9,460.37	0.00
GNMA	2004 A/B Single Family				442,596.14	484,651.00		(441,362.44)	(1,233.70)				(42,054.86)	36,230.52
GNMA	2004 A/B Single Family	5.00	10/21/04	10/20/34	504,448.93	552,860.52		(3,500.01)			500,948.92	552,560.90	3,200.39	0.00
GNMA	2004 A/B Single Family	4.49	10/21/04	10/20/34	734,233.73	770,896.24		(5,590.10)			728,643.63	778,588.02	13,281.88	0.00
GNMA	2004 A/B Single Family	5.00	10/28/04	10/20/34	142,196.85	154,287.80		(53,593.17)			88,603.68	96,625.78	(4,068.85)	0.00
GNMA	2004 A/B Single Family	4.49	10/28/04	10/20/34	419,347.58	441,923.24		(112,697.02)			306,650.56	322,431.95	(6,794.27)	0.00
GNMA	2004 A/B Single Family	4.49	11/04/04	11/20/34	1,265,151.30	1,334,729.29		(9,106.43)			1,256,044.87	1,342,162.66	16,539.80	0.00
GNMA	2004 A/B Single Family				631,416.34	666,500.22		(629,844.24)	(1,572.10)				(35,083.88)	34,477.52
GNMA	2004 A/B Single Family				308,964.04	335,303.14		(308,303.60)	(660.44)				(26,339.10)	25,313.71
GNMA	2004 A/B Single Family				452,490.61	477,635.14		(451,206.37)	(1,284.24)				(25,144.53)	24,701.32
GNMA	2004 A/B Single Family	5.00	11/23/04	11/20/34	184,147.50	201,979.80		(1,211.22)			182,936.28	201,837.71	1,069.13	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Value	Recognized Gain
GNMA	2004 A/B Single Family	4.49	11/23/04	11/20/34	824,589.33	869,948.75			(6,296.49)		818,292.84	874,407.72	10,755.46	0.00
GNMA	2004 A/B Single Family				346,967.61	380,287.29		(346,102.26)	(865.35)				(33,319.68)	28,433.44
GNMA	2004 A/B Single Family	4.49	12/23/04	12/20/34	343,062.00	360,208.97			(2,644.54)		340,417.46	363,771.65	6,207.22	0.00
GNMA	2004 A/B Single Family	5.00	12/29/04	12/20/34	221,066.21	241,036.44			(1,375.97)		219,690.24	240,445.70	785.23	0.00
GNMA	2004 A/B Single Family	4.49	12/29/04	12/20/34	94,871.69	100,125.08			(620.14)		94,251.55	100,528.24	1,023.30	0.00
GNMA	2004 A/B Single Family				442,226.69	465,887.83		(441,241.33)	(985.36)				(23,661.14)	24,177.80
GNMA	2004 A/B Single Family	4.49	01/13/05	01/20/35	272,667.10	287,721.19			(87,489.09)		185,178.01	194,785.46	(5,446.64)	0.00
GNMA	2004 A/B Single Family	4.49	01/19/05	01/20/35	294,698.98	307,023.75			(2,088.56)		292,610.42	307,648.52	2,713.33	0.00
GNMA	2004 A/B Single Family				311,594.53	324,568.28		(310,909.46)	(685.07)				(12,973.75)	17,040.90
GNMA	2004 A/B Single Family	4.49	02/03/05	02/20/35	588,910.11	618,157.80			(4,095.62)		584,814.49	624,814.70	10,752.52	0.00
GNMA	2004 A/B Single Family	4.49	02/10/05	02/20/35	793,717.18	830,630.82			(115,139.69)		678,577.49	718,168.49	2,677.36	0.00
GNMA	2004 A/B Single Family				423,218.45	464,573.00		(422,164.93)	(1,053.52)				(41,354.55)	34,703.86
GNMA	2004 A/B Single Family	4.49	02/17/05	02/20/35	351,362.89	370,773.03			(121,982.60)		229,380.29	241,175.16	(7,615.27)	0.00
GNMA	2004 A/B Single Family				193,283.30	210,070.79		(192,726.25)	(557.05)				(16,787.49)	15,842.13
GNMA	2004 A/B Single Family				116,184.47	121,047.28		(115,908.94)	(275.53)				(4,862.81)	6,356.04
GNMA	2004 A/B Single Family				269,812.02	293,259.52		(269,214.17)	(597.85)				(23,447.50)	22,134.44
GNMA	2004 A/B Single Family	4.49	03/03/05	03/20/35	223,418.84	236,174.33			(1,649.03)		221,769.81	236,935.47	2,410.17	0.00
GNMA	2004 A/B Single Family	5.00	03/10/05	03/20/35	165,034.55	180,837.95			(996.18)		164,038.37	180,792.17	950.40	0.00
GNMA	2004 A/B Single Family				378,897.43	399,838.71		(377,912.26)	(985.17)				(20,941.28)	20,731.38
GNMA	2004 A/B Single Family				145,933.51	158,626.29		(145,636.00)	(297.51)				(12,692.78)	11,977.34
GNMA	2004 A/B Single Family	4.49	03/24/05	03/20/35	74,084.10	79,201.17			(908.17)		73,175.93	79,058.67	765.67	0.00
GNMA	2004 A/B Single Family	5.00	03/30/05	03/20/35	160,110.00	175,639.05			(1,043.13)		159,066.87	175,510.45	914.53	0.00
GNMA	2004 A/B Single Family	5.00	04/07/05	04/20/35	115,956.16	127,063.10			(697.23)		115,258.93	127,035.09	669.22	0.00
GNMA	2004 A/B Single Family				469,463.22	495,420.44		(468,195.18)	(1,268.04)				(25,957.22)	25,695.03
GNMA	2004 A/B Single Family				171,277.30	186,146.30		(170,891.54)	(385.76)				(14,869.00)	14,059.05
GNMA	2004 A/B Single Family				217,280.75	226,344.69		(216,809.18)	(471.57)				(9,063.94)	11,900.56
GNMA	2004 A/B Single Family	5.00	04/28/05	04/20/35	186,164.14	202,470.89			(1,167.80)		184,996.34	202,380.38	1,077.29	0.00
GNMA	2004 A/B Single Family	4.49	05/05/05	04/20/35	293,601.38	308,164.03			(2,691.28)		290,910.10	309,172.50	3,699.75	0.00
GNMA	2004 A/B Single Family	5.00	05/12/05	04/20/35	92,539.14	101,405.41			(583.49)		91,955.65	101,352.30	530.38	0.00
GNMA	2004 A/B Single Family	4.49	05/12/05	04/20/35	309,076.65	326,217.05			(8,200.16)		300,876.49	321,469.01	3,452.12	0.00
GNMA	2004 A/B Single Family	5.00	06/03/05	05/20/35	113,014.64	123,845.31			(695.63)		112,319.01	123,799.14	649.46	0.00
GNMA	2004 A/B Single Family	5.00	07/07/05	06/20/35	107,153.64	117,427.26			(662.85)		106,490.79	117,379.83	615.42	0.00
GNMA	2004 A/B Single Family	4.49	07/07/05	06/20/35	295,670.57	311,538.58			(1,887.74)		293,782.83	313,408.90	3,758.06	0.00
GNMA	2004 A/B Single Family	5.00	05/26/05	05/20/35	110,523.32	121,249.31			(1,063.08)		109,460.24	120,782.05	595.82	0.00
GNMA	2004 A/B Single Family	4.49	05/26/05	05/20/35	244,602.94	258,174.45			(1,610.55)		242,992.39	259,216.29	2,652.39	0.00
GNMA	2004 A/B Single Family	5.00	06/02/05	05/20/35	137,599.29	150,953.69			(1,410.92)		136,188.37	150,275.51	732.74	0.00
GNMA	2004 A/B Single Family	4.49	06/02/05	05/20/35	129,345.85	136,523.14			(848.43)		128,497.42	137,077.50	1,402.79	0.00
GNMA	2004 A/B Single Family	5.00	06/15/05	06/20/35	256,541.35	281,441.38			(1,974.25)		254,567.10	280,901.13	1,434.00	0.00
GNMA	2004 A/B Single Family	4.49	09/08/05	09/20/35	137,121.10	144,602.51			(859.07)		136,262.03	145,228.73	1,485.29	0.00
GNMA	2004 A/B Single Family				337,904.07	370,619.17		(337,224.59)	(679.48)				(32,715.10)	27,791.96
GNMA	2004 A/B Single Family	5.00	09/22/05	09/20/35	174,292.82	190,748.82			(1,006.19)		173,286.63	190,714.21	971.58	0.00
GNMA	2004 A/B Single Family	4.49	07/21/05	07/20/35	231,406.78	244,258.65			(1,518.89)		229,887.89	245,249.43	2,509.67	0.00
GNMA	2004 A/B Single Family	5.00	07/21/05	07/20/35	19,908.12	21,817.01			(123.43)		19,784.69	21,807.90	114.32	0.00
GNMA	2004 A/B Single Family	4.49	07/28/05	07/20/35	1,546,976.39	1,629,441.71			(118,656.71)		1,428,319.68	1,523,252.52	12,467.52	0.00
GNMA	2004 A/B Single Family	5.00	08/04/05	08/20/35	23,118.73	25,362.22			(231.33)		22,887.40	25,248.37	117.48	0.00
GNMA	2004 A/B Single Family	4.49	08/11/05	07/20/35	123,123.15	129,846.43			(770.88)		122,352.27	130,409.17	1,333.62	0.00
GNMA	2004 A/B Single Family				273,764.02	297,709.60		(273,197.57)	(566.45)				(23,945.58)	22,506.32
GNMA	2004 A/B Single Family				239,200.54	251,125.48		(238,129.63)	(1,070.91)				(11,924.94)	13,099.92
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	51,437.32	56,429.86			(321.87)		51,115.45	56,389.29	281.30	0.00
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	179,797.02	197,438.38			(1,251.60)		178,545.42	197,162.84	976.06	0.00
GNMA	2004 A/B Single Family	5.00	10/27/05	10/20/35	399,742.65	441,073.33			(114,785.06)		284,957.59	312,207.67	(14,080.60)	0.00
GNMA	2004 A/B Single Family	4.49	10/27/05	09/20/35	98,454.68	103,838.70			(611.56)		97,843.12	104,293.90	1,066.76	0.00
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	63,075.71	69,042.84			(382.41)		62,693.30	69,007.61	347.18	0.00
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	150,907.14	165,183.36			(880.98)		150,026.16	165,136.40	834.02	0.00
GNMA	2004 A/B Single Family	4.49	09/29/05	09/20/35	107,084.59	113,044.20			(685.91)		106,398.68	113,517.55	1,159.26	0.00
GNMA	2004 A/B Single Family				330,613.18	363,053.43		(329,801.83)	(811.35)				(32,440.25)	27,207.54
GNMA	2004 A/B Single Family				721,409.50	783,899.84		(720,027.36)	(1,382.14)				(62,490.34)	59,403.76
GNMA	2004 A/B Single Family	5.00	11/03/05	11/20/35	161,303.25	176,938.35			(964.59)		160,338.66	176,868.77	895.01	0.00
GNMA	2004 A/B Single Family	4.49	11/17/05	10/20/35	215,464.41	227,249.78			(1,335.70)		214,128.71	228,251.00	2,336.92	0.00
GNMA	2004 A/B Single Family	5.00	11/17/05	11/20/35	735,207.22	806,478.14			(4,365.12)		730,842.10	806,158.82	4,045.80	0.00
GNMA	2004 A/B Single Family	5.00	11/22/05	11/20/35	97,587.64	106,825.95			(556.28)		97,031.36	106,810.36	540.69	0.00
GNMA	2004 A/B Single Family	5.00	11/29/05	11/20/35	1,126,721.02	1,242,787.44			(122,898.58)		1,003,822.44	1,112,405.99	(7,482.87)	0.00
GNMA	2004 A/B Single Family	5.00	12/22/05	12/20/35	788,976.24	862,847.20			(4,630.40)		784,345.84	863,251.25	5,034.45	0.00
GNMA	2004 A/B Single Family				479,505.33	526,026.41		(478,472.80)	(1,032.53)				(46,521.08)	39,479.71
GNMA	2004 A/B Single Family				186,552.66	194,384.57		(186,099.39)	(453.27)				(7,831.91)	10,257.62
GNMA	2004 A/B Single Family	5.00	01/05/06	01/20/36	719,541.09	793,990.41			(4,211.14)		715,329.95	793,695.87	3,916.60	0.00
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	101,654.13	109,882.75			(1,161.84)		100,492.29	109,250.41	529.50	0.00
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	531,274.53	581,805.42			(52,782.69)		478,491.84	526,947.80	(2,074.93)	0.00

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	4.49	01/12/06	12/20/35	74,824.06	79,428.05			(817.71)		74,006.35	79,393.71	783.37	0.00
GNMA	2004 A/B Single Family	5.00	03/09/06	03/20/36	1,339,536.21	1,469,420.28			(106,460.15)		1,233,076.06	1,359,967.18	(2,992.95)	0.00
GNMA	2004 A/B Single Family	5.00	03/02/06	03/20/36	238,498.17	259,971.61			(3,041.85)		235,456.32	257,998.68	1,068.92	0.00
GNMA	2004 A/B Single Family	5.00	03/02/06	01/20/36	95,314.45	103,165.46			(949.54)		94,364.91	102,724.16	508.24	0.00
GNMA	2004 A/B Single Family	5.00	01/19/06	01/20/36	478,485.53	522,368.98			(2,953.94)		475,531.59	527,699.42	8,284.38	0.00
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	778,110.29	851,632.29			(4,495.19)		773,615.10	851,458.86	4,321.76	0.00
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	112,839.05	122,107.35			(791.79)		112,047.26	121,947.01	631.45	0.00
GNMA	2004 A/B Single Family				1,815,054.25	1,958,040.12		(1,810,830.61)	(4,223.64)				(142,985.87)	117,293.65
GNMA	2004 A/B Single Family	4.49	02/09/06	01/20/36	59,318.49	62,567.32			(357.14)		58,961.35	62,854.20	644.02	0.00
GNMA	2004 A/B Single Family	5.00	02/09/06	02/20/36	687,471.63	758,632.63			(4,030.23)		683,441.40	758,420.13	3,817.73	0.00
GNMA	2004 A/B Single Family	5.00	02/09/06	01/20/36	104,540.10	112,743.96			(780.74)		103,759.36	112,801.12	837.90	0.00
GNMA	2004 A/B Single Family				1,445,969.25	1,582,235.96		(1,443,085.15)	(2,884.10)				(136,266.71)	119,144.08
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	947,673.24	1,030,580.56			(211,059.40)		736,613.84	800,946.71	(18,574.45)	0.00
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	825,344.92	903,328.67			(84,552.91)		740,792.01	815,369.26	(3,406.50)	0.00
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	151,857.09	165,221.46			(113,627.08)		38,230.01	41,700.08	(9,894.30)	0.00
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	133,964.61	146,719.30			(765.69)		133,198.92	146,681.93	728.32	0.00
GNMA	2004 A/B Single Family				365,013.01	395,921.23		(364,339.43)	(673.58)				(30,908.22)	30,112.81
GNMA	2004 A/B Single Family				337,589.16	369,541.80		(336,933.92)	(655.24)				(31,952.64)	27,827.52
GNMA	2004 A/B Single Family	4.49	03/23/06	02/20/36	109,298.38	115,288.63			(666.30)		108,632.08	115,808.48	1,186.15	0.00
GNMA	2004 A/B Single Family	5.00	03/23/06	03/20/36	936,362.23	1,027,257.36			(66,038.20)		870,324.03	960,201.25	(1,017.91)	0.00
GNMA	2004 A/B Single Family	5.00	03/30/06	03/20/36	110,740.18	119,418.18			(759.06)		109,981.12	119,218.70	559.58	0.00
GNMA	2004 A/B Single Family	5.00	03/30/06	03/20/36	669,841.92	731,508.45			(3,840.23)		666,001.69	733,460.88	5,792.66	0.00
GNMA	2004 A/B Single Family				405,107.32	443,459.87		(404,355.57)	(751.75)				(38,352.55)	33,404.71
GNMA	2004 A/B Single Family	5.00	04/13/06	04/20/36	232,407.60	254,992.11			(1,732.72)		230,674.88	254,445.96	1,186.57	0.00
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	153,503.50	165,506.13			(881.69)		152,621.81	165,511.48	887.04	0.00
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	471,410.69	513,599.74			(99,595.28)		371,815.41	407,387.73	(6,616.73)	0.00
GNMA	2004 A/B Single Family	5.00	04/27/06	04/20/36	681,799.25	742,888.79			(108,027.43)		573,771.82	629,974.49	(4,886.87)	0.00
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	605,476.95	663,938.68			(8,594.40)		596,882.55	658,194.90	2,850.62	0.00
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	73,849.67	79,874.08			(583.71)		73,265.96	79,687.87	397.50	0.00
GNMA	2004 A/B Single Family	4.49	05/25/06	04/20/36	55,242.84	58,273.73			(326.40)		54,916.44	58,548.16	600.83	0.00
GNMA	2004 A/B Single Family				143,128.83	155,253.67		(142,850.99)	(277.84)				(12,124.84)	11,807.47
GNMA	2004 A/B Single Family	5.00	05/25/06	05/20/36	115,318.19	124,722.59			(1,036.39)		114,281.80	124,294.84	608.64	0.00
GNMA	2004 A/B Single Family	5.00	06/01/06	05/20/36	772,776.29	847,796.25			(5,647.06)		767,129.23	846,346.72	4,197.53	0.00
GNMA	2004 A/B Single Family	5.00	06/08/06	06/20/36	126,333.79	138,636.65			(1,684.48)		124,649.31	137,556.75	604.58	0.00
GNMA	2004 A/B Single Family	5.00	06/15/06	05/20/36	203,058.75	218,680.48			(1,161.64)		201,897.11	218,660.00	1,141.16	0.00
GNMA	2004 A/B Single Family	5.00	06/15/06	06/20/36	114,072.24	123,670.31			(625.35)		113,446.89	123,743.57	698.61	0.00
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	732,151.78	808,588.59			(94,024.65)		638,127.13	703,655.25	(10,908.69)	0.00
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	134,740.01	145,345.45			(801.30)		133,938.71	145,297.39	753.24	0.00
GNMA	2004 A/B Single Family	5.00	07/06/06	07/20/36	776,012.63	850,401.25			(4,800.06)		771,212.57	849,772.48	4,171.29	0.00
GNMA	2004 A/B Single Family	4.49	07/06/06	06/20/36	165,119.90	174,161.61			(1,000.28)		164,119.62	174,967.31	1,805.98	0.00
GNMA	2004 A/B Single Family	5.00	07/13/06	06/20/36	169,372.30	185,488.51			(959.07)		168,413.23	185,454.66	925.22	0.00
GNMA	2004 A/B Single Family	5.00	07/19/06	07/20/36	401,548.50	443,463.50			(2,237.06)		399,311.44	443,350.45	2,124.01	0.00
GNMA	2004 A/B Single Family	5.00	07/19/06	06/20/36	60,958.77	65,763.08			(342.17)		60,616.60	65,761.63	340.72	0.00
GNMA	2004 A/B Single Family				120,685.54	130,997.86		(120,463.38)	(222.16)				(10,312.32)	9,964.37
GNMA	2004 A/B Single Family	5.00	08/09/06	08/20/36	369,883.17	408,482.81			(2,042.73)		367,840.44	408,439.44	1,999.36	0.00
GNMA	2004 A/B Single Family	5.00	08/23/06	08/20/36	457,357.16	499,472.69			(2,679.71)		454,677.45	504,929.45	8,136.47	0.00
GNMA	2004 A/B Single Family				469,866.23	514,686.86		(468,956.35)	(909.88)				(44,820.63)	38,808.02
GNMA	2004 A/B Single Family	5.00	09/12/06	08/20/36	468,337.19	517,241.94			(3,046.89)		465,290.30	516,624.08	2,429.03	0.00
GNMA	2004 A/B Single Family	4.49	09/20/06	08/20/36	111,101.60	117,192.90			(650.98)		110,450.62	117,758.58	1,216.66	0.00
GNMA	2004 A/B Single Family	5.00	09/20/06	08/20/36	56,406.67	60,308.11			(362.99)		56,043.68	60,263.95	318.83	0.00
GNMA	2004 A/B Single Family				372,187.93	407,694.71		(371,291.23)	(896.70)				(35,506.78)	30,729.90
GNMA	2004 A/B Single Family	5.00	09/26/06	09/20/36	204,337.58	223,807.14			(1,194.65)		203,142.93	223,720.74	1,108.25	0.00
GNMA	2004 A/B Single Family	5.00	10/17/06	10/20/36	346,941.26	386,249.25			(1,901.04)		345,040.22	386,211.58	1,863.37	0.00
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	538,595.54	590,284.73			(2,960.87)		535,634.67	590,196.77	2,872.91	0.00
GNMA	2004 A/B Single Family	4.49	11/14/06	10/20/36	168,958.93	178,102.12			(59,310.93)		109,648.00	116,818.16	(1,973.03)	0.00
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	59,715.63	64,266.75			(332.87)		59,382.76	64,269.19	335.31	0.00
GNMA	2004 A/B Single Family	5.00	11/28/06	11/20/36	504,328.36	551,146.71			(2,730.17)		501,598.19	551,064.68	2,648.14	0.00
GNMA	2004 A/B Single Family	5.00	12/12/06	11/20/36	92,352.59	100,926.98			(487.48)		91,865.11	100,947.87	508.37	0.00
GNMA	2004 A/B Single Family	5.00	01/09/07	08/20/36	66,330.70	71,372.14			(367.40)		65,963.30	71,380.15	375.41	0.00
GNMA	2004 A/B Single Family	5.00	02/13/07	01/20/37	272,893.16	298,293.25			(1,438.16)		271,455.00	298,346.32	1,491.23	0.00
GNMA	2004 A/B Single Family	5.00	04/10/07	02/20/37	180,997.22	198,305.22			(1,002.02)		179,995.20	198,284.95	981.75	0.00
GNMA	2004 A/B Single Family	4.49	07/03/07	05/20/37	181,878.24	191,387.49			(1,140.21)		180,738.03	192,166.50	1,919.22	0.00
GNMA	2004 A/B Single Family	4.49	08/23/07	08/20/37	353,715.61	372,566.93			(72,490.79)		281,224.82	299,915.25	(160.89)	0.00
FNMA	2004 A/B Single Family	4.49	08/05/04	07/01/34	265,003.49	274,673.40			(2,946.80)		262,056.69	274,305.96	2,579.36	0.00
FNMA	2004 A/B Single Family	4.49	08/12/04	08/01/34	74,143.33	76,888.69			(575.26)		73,568.07	77,041.27	727.84	0.00
FNMA	2004 A/B Single Family	4.49	08/26/04	08/01/34	211,206.55	219,045.11			(1,526.89)		209,679.66	219,594.39	2,076.17	0.00
FNMA	2004 A/B Single Family	4.49	10/28/04	10/01/34	106,738.55	110,689.04			(715.70)		106,022.85	111,028.52	1,055.18	0.00
FNMA	2004 A/B Single Family	5.00	10/28/04	10/01/34	73,969.70	79,717.67			(466.72)		73,502.98	80,117.86	866.91	0.00

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 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
FNMA	2004 A/B Single Family	4.49	11/10/04	10/01/34	193,898.71	201,091.43			(1,550.25)		192,348.46	201,440.29	1,899.11	0.00
FNMA	2004 A/B Single Family	5.00	11/23/04	11/01/34	186,767.04	201,503.71			(1,193.13)		185,573.91	202,440.85	2,130.27	0.00
FNMA	2004 A/B Single Family	4.49	02/10/05	01/01/35	133,649.41	138,556.41			(916.20)		132,733.21	138,964.81	1,324.60	0.00
FNMA	2004 A/B Single Family	5.00	02/10/05	02/01/35	44,987.52	48,475.33			(288.30)		44,699.22	48,715.29	528.26	0.00
FNMA	2004 A/B Single Family	5.00	03/29/05	04/01/35	131,724.79	141,993.04			(1,428.33)		130,296.46	142,036.34	1,471.63	0.00
FNMA	2004 A/B Single Family	4.49	04/21/05	04/01/35	175,949.92	182,479.61			(1,624.66)		174,325.26	182,568.05	1,713.10	0.00
FNMA	2004 A/B Single Family	5.00	06/29/05	06/01/35	142,880.37	153,955.12			(37,793.12)		105,087.25	114,521.92	(1,640.08)	0.00
FNMA	2004 A/B Single Family	4.49	07/14/05	04/01/35	130,583.35	135,430.35			(1,039.26)		129,544.09	135,669.09	1,278.00	0.00
FNMA	2004 A/B Single Family	5.00	07/14/05	07/01/35	66,029.02	71,129.66			(388.95)		65,640.07	71,498.86	758.15	0.00
FNMA	2004 A/B Single Family	5.00	09/22/05	09/01/35	153,094.78	164,925.90			(897.57)		152,197.21	165,786.77	1,758.44	0.00
FNMA	2004 A/B Single Family	4.49	10/06/05	09/01/35	212,030.22	219,759.23			(1,435.14)		210,595.08	220,431.21	2,107.12	0.00
FNMA	2004 A/B Single Family	5.00	10/20/05	09/01/35	191,065.43	206,095.45			(1,465.44)		189,599.99	206,797.44	2,167.43	0.00
FNMA	2004 A/B Single Family	5.00	11/17/05	10/01/35	167,582.20	180,536.89			(1,105.76)		166,476.44	181,344.81	1,913.68	0.00
FNMA	2004 A/B Single Family	5.00	12/15/05	12/01/35	267,063.37	293,081.14			(1,574.37)		265,489.00	291,680.04	173.27	0.00
FNMA	2004 A/B Single Family	4.49	12/29/05	12/01/35	242,095.99	262,346.70			(2,306.35)		239,789.64	257,079.64	(2,960.71)	0.00
FNMA	2004 A/B Single Family	5.00	12/29/05	12/01/35	480,805.77	526,867.13			(58,746.66)		422,059.11	462,398.19	(5,722.28)	0.00
FNMA	2004 A/B Single Family	5.00	01/12/06	01/01/35	111,132.60	118,029.52			(696.08)		110,436.52	118,631.88	1,298.44	0.00
FNMA	2004 A/B Single Family	5.00	01/26/06	01/01/36	232,573.24	250,560.26			(1,417.63)		231,155.61	251,808.94	2,666.31	0.00
FNMA	2004 A/B Single Family	5.00	02/09/06	01/01/36	126,504.41	136,288.70			(725.10)		125,779.31	137,018.15	1,454.55	0.00
FNMA	2004 A/B Single Family	5.00	02/16/06	02/01/36	198,252.94	213,838.48			(1,165.01)		197,087.93	214,950.70	2,277.23	0.00
FNMA	2004 A/B Single Family	5.00	02/23/06	02/01/36	501,477.24	540,267.56			(2,986.94)		498,490.30	547,533.81	10,253.19	0.00
FNMA	2004 A/B Single Family	5.00	03/09/06	02/01/36	140,680.59	151,563.30			(813.33)		139,867.26	152,366.75	1,616.78	0.00
FNMA	2004 A/B Single Family	5.00	03/16/06	03/01/36	336,643.43	369,484.64			(2,247.06)		334,396.37	367,393.27	155.69	0.00
FNMA	2004 A/B Single Family	5.00	03/23/06	03/01/36	78,498.70	84,590.66			(445.53)		78,053.17	85,029.21	884.08	0.00
FNMA	2004 A/B Single Family	5.00	03/30/06	03/01/36	318,428.40	349,433.69			(97,792.13)		220,636.27	240,356.19	(11,285.37)	0.00
FNMA	2004 A/B Single Family	5.00	04/13/06	03/01/36	84,025.02	90,526.26			(472.95)		83,552.07	91,020.22	966.91	0.00
FNMA	2004 A/B Single Family	5.00	04/20/06	04/01/36	275,608.37	296,934.71			(1,597.96)		274,010.41	298,503.82	3,167.07	0.00
FNMA	2004 A/B Single Family	5.00	04/27/06	03/01/36	266,678.19	289,107.43			(1,770.09)		264,908.10	288,209.67	872.33	0.00
FNMA	2004 A/B Single Family	5.00	05/05/06	04/01/36	60,128.43	64,853.25			(578.98)		59,549.45	64,945.73	671.46	0.00
FNMA	2004 A/B Single Family	5.00	05/11/06	05/01/36	206,146.88	222,100.58			(52,903.99)		153,242.89	166,942.90	(2,253.69)	0.00
FNMA	2004 A/B Single Family	5.00	06/27/06	06/01/36	296,394.44	324,454.95			(1,708.44)		294,686.00	324,139.25	1,392.74	0.00
FNMA	2004 A/B Single Family	5.00	08/09/06	07/01/36	98,738.56	106,383.78			(543.47)		98,195.09	106,977.55	1,137.24	0.00
FNMA	2004 A/B Single Family	4.49	08/23/06	06/01/36	68,163.77	70,631.39			(421.29)		67,742.48	70,871.90	661.80	0.00
FNMA	2004 A/B Single Family	5.00	09/20/06	07/01/36	171,624.23	184,915.51			(1,039.06)		170,585.17	185,844.73	1,968.28	0.00
FNMA	2004 A/B Single Family	5.00	10/17/06	09/01/36	169,915.91	183,077.64			(934.45)		168,981.46	184,100.52	1,957.33	0.00
FNMA	2004 A/B Single Family	5.00	12/27/06	11/01/36	212,713.35	229,197.08			(2,110.17)		210,603.18	229,453.11	2,366.20	0.00
FNMA	2004 A/B Single Family	5.00	02/13/07	02/01/37	251,171.79	270,642.56			(1,343.78)		249,828.01	272,195.58	2,896.80	0.00
FNMA	2004 A/B Single Family	5.00	03/20/07	01/01/37	128,995.79	136,844.54			(869.93)		128,125.86	137,459.69	1,485.08	0.00
FNMA	2004 A/B Single Family	5.00	05/08/07	02/01/37	63,706.56	68,644.38			(373.95)		63,332.61	69,002.13	731.70	0.00
FNMA	2004 A/B Single Family	5.00	08/23/07	08/01/37	92,284.74	99,442.82			(477.56)		91,807.18	100,031.06	1,065.80	0.00
FNMA	2004 A/B Single Family	4.49	08/23/07	08/01/37	379,324.89	393,105.94			(2,244.97)		377,079.92	394,624.66	3,763.69	0.00
	2004 A/B Single Family Total				83,521,645.96	89,138,202.82	0.00	(26,020,711.04)	(3,201,159.27)	0.00	54,299,775.65	58,701,936.42	(1,214,396.09)	1,358,400.92
Repo Agmt	2004 CDEF Single Family	0.06	11/29/13	12/02/13	0.02	0.02	0.00				0.02	0.02	-	0.00
GIC's	2004 CDEF Single Family	3.80	12/16/04	03/01/36	1,550,921.42	1,550,921.42		(618,538.47)			932,382.95	932,382.95	-	0.00
Repo Agmt	2004 CDEF Single Family	0.06	11/29/13	12/02/13	1,884,239.29	1,884,239.29		(1,469,505.57)			414,733.72	414,733.72	-	0.00
Repo Agmt	2004 CDEF Single Family	0.06	11/29/13	12/02/13	6,621.74	6,621.74	0.66				6,622.40	6,622.40	-	0.00
GNMA	2004 CDEF Single Family	4.49	08/11/05	07/20/35	20,696.08	21,837.06			(2,010.95)		18,685.13	19,953.01	126.90	0.00
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	8,731.09	9,212.80			(55.52)		8,675.57	9,268.04	110.76	0.00
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	23,226.55	24,509.85			(150.89)		23,075.66	24,652.92	293.96	0.00
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	13,982.98	14,749.35			(125.13)		13,857.85	14,798.47	174.25	0.00
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	63,490.65	66,742.93			(4,770.49)		58,720.16	62,477.75	505.31	0.00
GNMA	2004 CDEF Single Family	4.49	10/06/05	09/20/35	20,736.68	21,833.95			(2,258.27)		18,478.41	19,701.57	125.89	0.00
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	15,404.77	16,220.10			(101.82)		15,302.95	16,349.12	230.84	0.00
GNMA	2004 CDEF Single Family	4.49	12/08/05	12/20/35	9,337.50	9,843.98			(59.23)		9,278.27	9,903.29	118.54	0.00
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	23,747.92	25,056.56			(2,940.71)		20,807.21	22,185.43	69.58	0.00
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	4,858.09	5,144.08			(2,487.71)		2,370.38	2,536.58	(119.79)	0.00
GNMA	2004 CDEF Single Family	4.49	11/10/05	11/20/35	22,359.10	23,587.92			(3,088.33)		19,270.77	20,529.06	29.47	0.00
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	17,282.70	18,237.14			(122.70)		17,160.00	18,332.60	218.16	0.00
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	13,869.44	14,635.90			(5,489.08)		8,380.36	8,921.06	(225.76)	0.00
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	10,717.26	11,268.53			(73.74)		10,643.52	11,371.55	176.76	0.00
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	14,681.03	15,493.27			(96.27)		14,584.76	15,583.03	186.03	0.00
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	23,637.56	24,931.60			(155.44)		23,482.12	25,088.28	312.12	0.00
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	16,542.63	17,392.27			(2,059.73)		14,482.90	15,440.89	108.35	0.00
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	17,427.76	18,369.59			(1,947.92)		15,479.84	16,497.65	75.98	0.00
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	13,986.56	14,709.55			(85.56)		13,901.00	14,801.82	177.83	0.00
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	24,313.91	25,624.65			(5,231.13)		19,082.78	20,312.62	(80.90)	0.00
GNMA	2004 CDEF Single Family	4.49	01/19/06	01/20/36	9,615.53	10,147.00			(72.45)		9,543.08	10,195.76	121.21	0.00

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GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	8,945.92	9,406.53			(2,235.15)		6,710.77	7,144.20	(27.18)	0.00
GNMA	2004 CDEF Single Family	4.49	02/02/06	02/20/36	35,175.78	37,114.15			(2,894.39)		32,281.39	34,437.89	218.13	0.00
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	17,577.69	18,481.00			(120.68)		17,457.01	18,583.19	222.87	0.00
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	23,390.55	24,684.72			(2,016.05)		21,374.50	22,828.52	159.85	0.00
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	24,437.73	25,764.61			(148.30)		24,289.43	25,926.72	310.41	0.00
GNMA	2004 CDEF Single Family	4.49	05/11/06	04/20/36	16,884.83	17,802.67			(123.26)		16,761.57	17,892.32	212.91	0.00
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	4,623.31	4,895.59			(45.85)		4,577.46	4,898.97	49.23	0.00
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	9,386.79	9,871.11			(59.34)		9,327.45	9,957.17	145.40	0.00
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	4,072.97	4,279.28			(30.77)		4,042.20	4,294.44	45.93	0.00
GNMA	2004 CDEF Single Family	4.49	03/16/06	03/20/36	12,276.62	12,942.84			(98.26)		12,178.36	12,999.05	154.47	0.00
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	23,611.37	24,882.60			(2,545.26)		21,066.11	22,453.12	115.78	0.00
GNMA	2004 CDEF Single Family	4.49	03/30/06	03/20/36	14,933.73	15,702.07			(93.08)		14,840.65	15,841.45	232.46	0.00
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	17,361.53	18,270.73			(2,819.93)		14,541.60	15,430.43	(20.37)	0.00
GNMA	2004 CDEF Single Family	4.49	04/13/06	03/20/36	16,183.49	17,079.27			(1,012.25)		15,171.24	16,235.93	168.91	0.00
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	18,906.15	19,950.49			(149.61)		18,756.54	20,037.78	236.90	0.00
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	9,060.86	9,563.41			(81.33)		8,979.53	9,595.50	113.42	0.00
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	17,617.90	18,594.68			(116.62)		17,501.28	18,700.00	221.94	0.00
GNMA	2004 CDEF Single Family	4.49	05/25/06	05/20/36	11,363.29	11,928.16			(70.75)		11,292.54	12,022.37	164.96	0.00
GNMA	2004 CDEF Single Family	4.49	06/01/06	06/20/36	13,709.57	14,454.05			(81.43)		13,628.14	14,547.87	175.25	0.00
GNMA	2004 CDEF Single Family	4.49	06/08/06	06/20/36	18,460.41	19,457.51			(2,623.29)		15,837.12	16,880.88	46.66	0.00
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	12,046.18	12,701.73			(70.98)		11,975.20	12,783.92	153.17	0.00
GNMA	2004 CDEF Single Family	4.49	06/27/06	06/20/36	22,443.85	23,586.04			(1,848.05)		20,595.80	21,899.04	161.05	0.00
GNMA	2004 CDEF Single Family	4.49	07/06/06	07/20/36	15,549.90	16,394.65			(94.46)		15,455.44	16,498.99	198.80	0.00
GNMA	2004 CDEF Single Family	4.49	07/13/06	06/20/36	16,331.42	17,134.61			(2,472.52)		13,858.90	14,723.07	60.98	0.00
GNMA	2004 CDEF Single Family	4.49	07/19/06	06/20/36	30,095.16	31,722.30			(5,031.94)		25,063.22	26,681.20	(9.16)	0.00
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	15,103.49	15,882.54			(89.54)		15,013.95	16,027.97	234.97	0.00
GNMA	2004 CDEF Single Family	4.49	08/02/06	08/20/36	8,398.62	8,855.17			(49.25)		8,349.37	8,913.40	107.48	0.00
GNMA	2004 CDEF Single Family	4.49	08/09/06	08/20/36	25,659.08	27,054.00			(163.38)		25,495.70	27,217.88	327.26	0.00
GNMA	2004 CDEF Single Family	4.49	08/16/06	07/20/36	11,274.46	11,856.22			(2,688.28)		8,586.18	9,142.17	(25.77)	0.00
GNMA	2004 CDEF Single Family	4.49	08/23/06	07/20/36	7,381.28	7,796.94			(56.25)		7,325.03	7,827.81	87.12	0.00
GNMA	2004 CDEF Single Family	4.49	09/12/06	08/20/36	6,388.65	6,748.07			(48.74)		6,339.91	6,768.41	69.08	0.00
GNMA	2004 CDEF Single Family	4.49	09/26/06	09/20/36	2,943.36	3,100.74			(16.85)		2,926.51	3,116.12	32.23	0.00
GNMA	2004 CDEF Single Family	4.49	10/17/06	10/20/36	10,886.78	11,449.33			(107.66)		10,779.12	11,508.03	166.36	0.00
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	9,009.80	9,475.61			(58.43)		8,951.37	9,556.93	139.75	0.00
GNMA	2004 CDEF Single Family	4.49	11/28/06	10/20/36	2,914.38	3,072.63			(17.36)		2,897.02	3,093.03	37.76	0.00
GNMA	2004 CDEF Single Family	4.49	12/12/06	10/20/36	4,913.02	5,189.86			(2,391.10)		2,521.92	2,692.62	(106.14)	0.00
GNMA	2004 CDEF Single Family	4.49	01/16/07	12/20/36	2,243.53	2,363.78			(12.68)		2,230.85	2,371.08	19.98	0.00
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	2,562.55	2,701.00			(14.42)		2,548.13	2,714.63	28.05	0.00
GNMA	2004 CDEF Single Family	4.49	02/13/07	01/20/37	6,180.53	6,512.26			(37.30)		6,143.23	6,542.45	67.49	0.00
GNMA	2004 CDEF Single Family	4.49	02/20/07	02/20/37	4,505.85	4,747.60			(25.73)		4,480.12	4,771.16	49.29	0.00
GNMA	2004 CDEF Single Family	4.49	03/20/07	01/20/37	1,231.44	1,297.56			(6.95)		1,224.49	1,304.08	13.47	0.00
GNMA	2004 CDEF Single Family	4.49	04/24/07	03/20/37	5,539.28	5,837.36			(44.18)		5,495.10	5,852.79	59.61	0.00
GNMA	2004 CDEF Single Family	4.49	04/10/07	02/20/37	5,349.27	5,636.68			(29.97)		5,319.30	5,665.26	58.55	0.00
GNMA	2004 CDEF Single Family	4.49	05/22/07	04/20/37	2,809.10	2,932.81			(15.36)		2,793.74	2,943.51	26.06	0.00
GNMA	2004 CDEF Single Family	4.49	06/05/07	05/20/37	6,442.96	6,789.96			(35.35)		6,407.61	6,825.05	70.44	0.00
GNMA	2004 CDEF Single Family	4.49	07/03/07	06/20/37	2,361.63	2,488.54			(12.76)		2,348.87	2,501.60	25.82	0.00
GNMA	2004 CDEF Single Family	4.49	11/21/07	09/20/37	2,245.84	2,367.54			(11.91)		2,233.93	2,380.19	24.56	0.00
GNMA	2004 CDEF Single Family	4.49	09/25/07	04/20/37	2,144.22	2,272.74			(28.67)		2,115.55	2,270.25	26.18	0.00
GNMA	2004 CDEF Single Family	4.49	01/30/08	01/20/38	2,288.35	2,412.99			(11.85)		2,276.50	2,425.06	23.92	0.00
GNMA	2004 CDEF Single Family	4.49	03/26/08	03/20/38	5,337.05	5,627.08			(27.68)		5,309.37	5,657.65	58.25	0.00
FNMA	2004 CDEF Single Family	4.49	10/20/05	10/01/35	1,377.90	1,427.86			(9.46)		1,368.44	1,431.91	13.51	0.00
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	6,582.24	6,824.21			(52.53)		6,529.71	6,836.59	64.91	0.00
FNMA	2004 CDEF Single Family	4.49	02/09/06	02/01/36	1,932.36	2,004.34			(259.07)		1,673.29	1,752.66	7.39	0.00
FNMA	2004 CDEF Single Family	4.49	02/23/06	01/01/36	2,692.88	2,793.31			(17.29)		2,675.59	2,802.60	26.58	0.00
FNMA	2004 CDEF Single Family	4.49	03/16/06	03/01/36	3,425.38	3,552.07			(24.85)		3,400.53	3,560.86	33.64	0.00
FNMA	2004 CDEF Single Family	4.49	04/06/06	03/01/36	5,167.09	5,357.26			(31.48)		5,135.61	5,376.97	51.19	0.00
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	5,456.92	5,657.58			(32.75)		5,424.17	5,679.04	54.21	0.00
FNMA	2004 CDEF Single Family	4.49	05/11/06	04/01/36	1,029.72	1,068.03			(20.77)		1,008.95	1,056.75	9.49	0.00
FNMA	2004 CDEF Single Family	4.49	06/08/06	04/01/36	2,658.53	2,757.14			(16.48)		2,642.05	2,766.98	26.32	0.00
FNMA	2004 CDEF Single Family				1,795.08	1,860.40			(1,795.08)				(65.32)	0.00
FNMA	2004 CDEF Single Family	4.49	07/13/06	06/01/36	6,769.97	7,303.11			(1,612.82)		5,157.15	5,396.32	(293.97)	0.00
FNMA	2004 CDEF Single Family	4.49	07/19/06	07/01/36	6,149.81	6,373.61			(36.69)		6,113.12	6,396.67	59.75	0.00
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	4,422.95	4,583.92			(26.08)		4,396.87	4,600.84	43.00	0.00
FNMA	2004 CDEF Single Family	4.49	08/09/06	07/01/36	2,441.44	2,532.36			(14.31)		2,427.13	2,542.26	24.21	0.00
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	3,778.50	3,916.14			(22.11)		3,756.39	3,930.78	36.75	0.00
FNMA	2004 CDEF Single Family	4.49	10/17/06	09/01/36	3,951.36	4,096.90			(28.99)		3,922.37	4,106.87	38.96	0.00
FNMA	2004 CDEF Single Family	4.49	11/14/06	10/01/36	4,775.57	4,949.60			(27.84)		4,747.73	4,968.22	46.46	0.00
FNMA	2004 CDEF Single Family	4.49	11/21/06	10/01/36	872.76	904.58			(100.30)		772.46	808.35	4.07	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
FNMA	2004 CDEF Single Family	4.49	12/12/06	11/01/36	3,783.20	3,921.08			(2,629.40)		1,153.80	1,207.37	(84.31)	0.00
FNMA	2004 CDEF Single Family	4.49	01/30/07	11/01/36	975.81	1,012.22			(12.31)		963.50	1,009.25	9.34	0.00
FNMA	2004 CDEF Single Family	4.49	02/13/07	01/01/37	1,144.87	1,186.63			(6.47)		1,138.40	1,191.32	11.16	0.00
FNMA	2004 CDEF Single Family	4.49	03/20/07	02/01/37	3,206.06	3,324.01			(18.39)		3,187.67	3,337.55	31.93	0.00
FNMA	2004 CDEF Single Family	4.49	04/10/07	01/01/37	4,177.58	4,330.09			(26.98)		4,150.60	4,343.65	40.54	0.00
FNMA	2004 CDEF Single Family	4.49	04/24/07	04/01/37	7,361.05	7,629.90			(40.94)		7,320.11	7,660.63	71.67	0.00
FNMA	2004 CDEF Single Family	4.49	05/22/07	04/01/37	4,466.54	4,629.73			(24.69)		4,441.85	4,648.54	43.50	0.00
FNMA	2004 CDEF Single Family	4.49	06/05/07	05/01/37	5,244.54	5,436.18			(29.06)		5,215.48	5,458.18	51.06	0.00
FNMA	2004 CDEF Single Family	4.49	07/03/07	06/01/37	10,615.15	11,456.20			(58.82)		10,556.33	11,280.64	(116.74)	0.00
FNMA	2004 CDEF Single Family	4.49	09/25/07	09/01/37	7,171.18	7,467.49			(38.66)		7,132.52	7,500.09	71.26	0.00
FNMA	2004 CDEF Single Family	4.49	11/08/07	09/01/37	6,899.41	7,477.45			(46.96)		6,852.45	7,352.79	(77.70)	0.00
FNMA	2004 CDEF Single Family	4.49	11/21/07	09/01/37	2,890.25	3,031.81			(15.38)		2,874.87	3,045.12	28.69	0.00
FNMA	2004 CDEF Single Family	4.49	12/11/07	11/01/37	6,403.60	6,701.42			(39.52)		6,364.08	6,725.71	63.81	0.00
FNMA	2004 CDEF Single Family	4.49	03/26/08	02/01/38	9,537.38	10,343.59			(2,531.89)		7,005.49	7,363.26	(448.44)	0.00
FNMA	2004 CDEF Single Family	6.10	06/30/94	06/01/24	85,302.11	95,196.22			(2,464.10)		82,838.01	93,145.71	413.59	0.00
FNMA	2004 CDEF Single Family	6.90	08/17/94	08/01/24	79,964.61	84,198.24			(1,225.13)		78,739.48	87,741.10	4,767.99	0.00
FNMA	2004 CDEF Single Family	6.97	08/17/94	07/01/24	202,837.60	225,915.47			(3,476.29)		199,361.31	222,146.96	(292.22)	0.00
FNMA	2004 CDEF Single Family	7.06	08/17/94	07/01/24	36,673.80	37,228.22			(588.83)		36,084.97	36,614.56	(24.83)	0.00
FNMA	2004 CDEF Single Family	6.90	05/26/95	01/01/25	52,683.89	58,501.10			(802.60)		51,881.29	53,862.76	(3,835.74)	0.00
FNMA	2004 CDEF Single Family	7.10	08/15/95	05/01/25	9,107.28	10,177.26			(931.75)		9,168.53	9,168.38	(77.13)	0.00
GNMA	2004 CDEF Single Family	6.10	06/30/94	06/20/24	545,875.25	601,864.91			(12,848.64)		533,026.61	592,641.36	3,625.09	0.00
GNMA	2004 CDEF Single Family	6.90	08/17/94	08/20/24	356,230.57	408,619.05			(8,707.00)		347,523.57	387,985.41	(11,926.64)	0.00
GNMA	2004 CDEF Single Family	6.97	08/17/94	08/20/24	225,641.25	259,384.03			(4,570.21)		221,071.04	247,191.58	(7,622.24)	0.00
GNMA	2004 CDEF Single Family	7.06	08/17/94	08/20/24	51,700.35	59,570.22			(1,282.19)		50,418.16	52,399.65	(5,888.38)	0.00
GNMA	2004 CDEF Single Family	6.10	01/27/95	10/20/24	128,721.39	141,999.00			(3,582.03)		125,139.36	139,200.85	783.88	0.00
GNMA	2004 CDEF Single Family	6.97	02/16/95	12/20/24	249,082.34	286,473.72			(5,033.85)		244,048.49	273,569.35	(7,870.52)	0.00
GNMA	2004 CDEF Single Family	6.90	03/30/95	02/20/25	97,932.24	112,567.27			(1,517.55)		96,414.69	107,982.00	(3,067.72)	0.00
GNMA	2004 CDEF Single Family	7.06	03/30/95	12/20/24	9,719.27	11,200.28			(1,345.48)		8,373.79	8,430.19	(1,424.61)	0.00
GNMA	2004 CDEF Single Family	7.10	06/29/95	05/20/25	26,351.21	30,526.48			(352.08)		25,999.13	26,184.18	(3,990.22)	0.00
GNMA	2004 CDEF Single Family	7.06	08/15/95	06/20/25	26,395.25	30,544.80			(350.53)		26,044.72	26,230.12	(3,964.15)	0.00
GNMA	2004 CDEF Single Family	7.10	08/15/95	08/20/25	36,377.06	42,160.36			(646.40)		35,730.66	36,334.19	(5,179.77)	0.00
GNMA	2004 CDEF Single Family	4.49	02/24/05	02/20/35	1,332,378.07	1,407,765.30			(10,125.31)		1,322,252.76	1,414,475.53	16,835.54	0.00
GNMA	2004 CDEF Single Family	4.49	03/17/05	03/20/35	2,585,512.02	2,705,928.65			(20,538.59)		2,564,973.43	2,729,378.42	43,988.36	0.00
GNMA	2004 CDEF Single Family	4.49	03/24/05	03/20/35	1,193,512.24	1,261,079.14			(8,654.44)		1,184,857.80	1,267,535.98	15,111.28	0.00
GNMA	2004 CDEF Single Family	4.49	03/29/05	02/20/35	224,268.83	236,998.06			(1,474.22)		222,794.61	237,951.19	2,427.35	0.00
GNMA	2004 CDEF Single Family	4.49	04/07/05	04/20/35	1,225,487.54	1,292,332.81			(116,189.23)		1,109,298.31	1,184,400.39	8,256.81	0.00
GNMA	2004 CDEF Single Family	4.49	04/14/05	04/20/35	709,452.43	748,425.77			(4,772.97)		704,679.46	752,669.59	9,016.79	0.00
GNMA	2004 CDEF Single Family	4.49	04/21/05	04/20/35	48,344.62	51,090.38			(309.29)		48,035.33	51,305.46	524.37	0.00
GNMA	2004 CDEF Single Family	4.49	04/28/05	04/20/35	909,892.17	956,262.96			(69,076.54)		840,815.63	894,270.93	7,084.51	0.00
GNMA	2004 CDEF Single Family	4.49	05/05/05	05/20/35	293,039.23	305,658.10			(1,899.24)		291,139.99	306,462.84	2,703.98	0.00
GNMA	2004 CDEF Single Family	4.49	05/12/05	05/20/35	198,303.45	209,571.39			(1,261.62)		197,041.83	210,461.18	2,151.41	0.00
GNMA	2004 CDEF Single Family	4.49	05/19/05	05/20/35	54,627.32	57,731.08			(497.53)		54,129.79	57,816.00	582.45	0.00
GNMA	2004 CDEF Single Family	4.49	07/14/05	07/20/35	470,839.49	496,752.87			(3,009.64)		467,829.85	499,723.76	5,980.53	0.00
GNMA	2004 CDEF Single Family	4.49	05/26/05	05/20/35	509,069.16	535,049.57			(3,342.87)		505,726.29	538,195.28	6,488.58	0.00
GNMA	2004 CDEF Single Family	4.49	06/02/05	06/20/35	614,143.28	647,922.95			(4,032.74)		610,110.54	651,696.44	7,806.23	0.00
GNMA	2004 CDEF Single Family	4.49	09/08/05	09/20/35	254,222.96	268,717.86			(1,627.14)		252,595.82	269,838.00	2,747.28	0.00
GNMA	2004 CDEF Single Family	4.49	09/15/05	09/20/35	188,917.07	199,697.09			(1,337.05)		187,580.02	200,392.80	2,032.76	0.00
GNMA	2004 CDEF Single Family	4.49	09/22/05	09/20/35	358,983.92	378,815.31			(2,431.78)		356,552.14	380,926.58	4,543.05	0.00
GNMA	2004 CDEF Single Family	4.49	07/28/05	07/20/35	392,908.42	415,202.54			(3,120.73)		389,787.69	417,029.95	4,948.14	0.00
GNMA	2004 CDEF Single Family				118,050.91	124,985.75							(6,934.84)	0.00
GNMA	2004 CDEF Single Family	4.49	08/04/05	08/20/35	1,836,462.96	1,936,656.21			(78,078.40)		1,758,384.56	1,878,184.01	(19,606.20)	0.00
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	300,592.41	313,474.50			(99,741.50)		200,850.91	211,473.73	(2,259.27)	0.00
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	144,941.32	151,212.80			(1,052.71)		143,888.61	151,484.23	1,324.14	0.00
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	418,613.59	441,697.54			(2,787.96)		415,825.63	444,206.91	5,297.33	0.00
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	715,153.03	753,900.81			(4,414.79)		710,738.24	758,528.72	9,042.70	0.00
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	185,022.34	193,033.55			(1,174.39)		183,847.95	193,558.70	1,699.54	0.00
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	240,768.10	254,247.43			(1,498.03)		239,270.07	255,355.82	2,606.42	0.00
GNMA	2004 CDEF Single Family	4.49	10/06/05	10/20/35	133,688.27	141,323.07			(867.99)		132,820.28	141,900.11	1,445.03	0.00
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	721,629.18	761,466.35			(5,472.97)		716,156.21	765,079.12	9,085.74	0.00
GNMA	2004 CDEF Single Family	4.49	12/08/05	11/20/35	439,254.38	459,594.96			(3,498.29)		435,756.09	462,865.30	6,768.63	0.00
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	225,562.33	225,960.48			(1,357.52)		215,204.81	226,595.02	1,992.06	0.00
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	427,991.77	451,653.38			(3,604.54)		424,387.23	453,413.27	5,364.43	0.00
GNMA	2004 CDEF Single Family	4.49	11/10/05	10/20/35	693,581.45	731,161.55			(4,329.54)		689,251.91	735,632.82	8,800.81	0.00
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	216,111.06	225,482.75			(1,493.82)		214,617.24	225,947.83	1,958.90	0.00
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	476,838.57	503,189.07			(3,231.24)		473,607.33	505,992.62	6,034.79	0.00
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	282,436.36	296,928.82			(1,760.12)		280,676.24	299,576.29	4,407.59	0.00
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	409,201.36	431,398.31			(2,556.62)		406,644.74	434,034.41	5,192.72	0.00
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	383,427.31	405,280.65			(3,317.09)		380,110.22	406,738.36	4,774.80	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	105,926.02	110,462.53			(691.51)		105,234.51	110,825.12	1,054.10	0.00
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	246,224.03	256,917.16			(108,023.39)		138,200.64	145,519.77	(3,374.00)	0.00
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	568,460.54	599,325.95			(3,412.15)		565,048.39	603,142.38	7,228.58	0.00
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	163,364.69	172,425.10			(1,001.81)		162,362.88	173,296.59	1,873.30	0.00
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	442,465.45	465,225.29			(2,812.18)		439,653.27	468,019.18	5,606.07	0.00
GNMA	2004 CDEF Single Family	4.49	02/02/06	01/20/36	666,942.33	703,822.33			(4,820.16)		662,122.17	707,390.09	8,387.92	0.00
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	400,392.46	421,622.19			(3,854.83)		396,537.63	422,766.18	4,998.82	0.00
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	160,864.72	167,850.43			(963.41)		159,901.31	168,369.20	1,482.18	0.00
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	275,793.91	292,036.65			(1,983.69)		273,810.22	293,017.95	2,964.99	0.00
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	640,937.82	675,788.27			(85,547.27)		555,390.55	591,992.56	1,751.56	0.00
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	135,328.12	142,933.27			(829.76)		134,498.36	143,572.08	1,468.57	0.00
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	220,346.83	232,743.18			(1,369.61)		218,977.22	233,761.20	2,387.63	0.00
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	180,001.12	190,115.90			(1,075.64)		178,925.48	190,977.35	1,937.09	0.00
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	75,047.83	79,267.37			(451.12)		74,596.71	79,631.23	814.98	0.00
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	177,089.80	186,921.60			(1,076.34)		176,013.46	187,759.48	1,914.22	0.00
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	420,389.81	443,243.87			(2,564.53)		417,825.28	446,027.06	5,347.72	0.00
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	310,831.46	327,822.71			(210,078.22)		100,753.24	107,556.40	(10,188.09)	0.00
GNMA	2004 CDEF Single Family	4.49	06/01/06	05/20/36	209,189.15	218,281.92			(1,230.74)		207,958.41	218,824.73	1,773.55	0.00
GNMA	2004 CDEF Single Family	4.49	06/08/06	05/20/36	173,563.55	183,334.33			(1,046.60)		172,516.95	184,172.36	1,884.63	0.00
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	97,815.77	103,309.86			(580.01)		97,235.76	103,798.71	1,068.86	0.00
GNMA	2004 CDEF Single Family	4.49	07/06/06	06/20/36	99,165.16	104,736.83			(582.50)		98,582.66	105,238.23	1,083.90	0.00
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	82,478.43	87,113.82			(500.62)		81,977.81	87,513.63	900.43	0.00
GNMA	2004 CDEF Single Family	4.49	08/09/06	07/20/36	374,640.97	395,704.05			(2,197.42)		372,443.55	397,602.18	4,095.55	0.00
GNMA	2004 CDEF Single Family	4.49	08/16/06	06/20/36	180,965.55	191,139.62			(1,062.31)		179,903.24	192,055.35	1,978.04	0.00
GNMA	2004 CDEF Single Family	4.49	09/06/06	08/20/36	421,831.26	443,607.97			(2,970.85)		418,860.41	447,163.81	6,526.69	0.00
GNMA	2004 CDEF Single Family	4.49	09/12/06	09/20/36	95,825.39	101,216.32			(558.27)		95,267.12	101,706.84	1,048.79	0.00
GNMA	2004 CDEF Single Family	4.49	10/05/06	09/20/36	819,725.39	864,336.17			(139,202.44)		680,522.95	724,628.55	(505.18)	0.00
GNMA	2004 CDEF Single Family	4.49	11/02/06	10/20/36	669,913.68	706,284.71			(4,136.53)		665,777.15	710,688.17	8,539.99	0.00
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	257,889.09	271,434.95			(1,492.62)		256,396.47	272,745.52	2,803.19	0.00
GNMA	2004 CDEF Single Family	4.49	11/21/06	11/20/36	176,609.78	186,558.82			(1,195.46)		175,414.32	187,283.36	1,920.00	0.00
GNMA	2004 CDEF Single Family	4.49	11/28/06	11/20/36	334,260.03	352,161.34			(1,954.33)		332,305.70	353,863.58	3,656.57	0.00
GNMA	2004 CDEF Single Family	4.49	12/12/06	11/20/36	192,757.57	203,082.96			(1,119.32)		191,638.25	204,073.00	2,109.36	0.00
GNMA	2004 CDEF Single Family	4.49	12/27/06	12/20/36	483,704.82	509,113.13			(2,735.43)		480,969.39	512,537.04	6,159.34	0.00
GNMA	2004 CDEF Single Family	4.49	01/09/07	12/20/36	359,537.14	378,455.95			(2,042.18)		357,494.96	381,002.47	4,588.70	0.00
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	208,878.81	220,660.15			(1,215.21)		207,663.60	221,729.04	2,284.10	0.00
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	60,633.05	63,897.74			(314.23)		60,318.82	64,245.98	662.47	0.00
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	113,405.65	119,524.39			(595.90)		112,809.75	120,168.09	1,239.60	0.00
GNMA	2004 CDEF Single Family	4.49	02/19/08	02/20/38	154,317.19	162,631.09			(831.19)		153,486.00	163,480.95	1,681.05	0.00
GNMA	2004 CDEF Single Family	4.49	03/26/08	12/20/37	297,375.07	313,411.27			(1,698.18)		295,676.89	314,904.16	3,191.07	0.00
FNMA	2004 CDEF Single Family	4.49	04/07/05	02/01/35	133,760.13	138,695.14			(1,980.72)		131,779.41	137,991.14	1,276.72	0.00
FNMA	2004 CDEF Single Family	4.49	05/27/05	04/01/35	176,873.55	183,394.75			(1,970.97)		174,902.58	183,137.39	1,713.61	0.00
FNMA	2004 CDEF Single Family	4.49	12/08/05	11/01/35	267,465.13	277,169.16			(1,793.61)		265,671.52	278,008.31	2,632.76	0.00
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	126,039.53	130,643.23			(2,120.14)		123,919.39	129,679.16	1,156.07	0.00
FNMA	2004 CDEF Single Family				98,743.97	102,327.78			(98,743.97)				(3,583.81)	0.00
FNMA	2004 CDEF Single Family	4.49	02/02/06	01/01/36	133,816.98	138,675.82			(1,155.68)		132,661.30	138,807.91	1,287.77	0.00
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	148,423.46	153,953.79			(69,052.02)		79,371.44	83,136.50	(1,765.27)	0.00
FNMA	2004 CDEF Single Family				114,941.38	119,122.75			(114,941.38)				(4,181.37)	0.00
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	69,102.69	71,617.74			(405.92)		68,696.77	71,883.62	671.80	0.00
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	243,260.70	263,661.89			(3,134.29)		240,126.41	257,544.73	(2,982.87)	0.00
FNMA	2004 CDEF Single Family	4.49	11/14/06	01/01/36	193,803.82	200,884.26			(5,137.10)		188,666.72	197,488.45	1,741.29	0.00
FNMA	2004 CDEF Single Family	4.49	01/09/07	09/01/36	68,071.16	70,553.13			(418.39)		67,652.77	70,795.67	660.93	0.00
FNMA	2004 CDEF Single Family	4.49	01/30/07	01/01/37	61,528.19	63,772.87			(348.40)		61,179.79	64,023.26	598.79	0.00
FNMA	2004 CDEF Single Family	4.49	02/13/08	01/01/38	428,753.43	447,679.36			(2,303.09)		426,450.34	449,696.00	4,319.73	0.00
GNMA	2004 CDEF Single Family	5.38	08/07/07	07/20/37	3,023.72	3,308.92			(14.37)		3,009.35	3,312.18	17.63	0.00
GNMA	2004 CDEF Single Family	5.63	08/07/07	08/20/37	11,324.51	12,499.56			(56.03)		11,268.48	12,534.42	90.89	0.00
GNMA	2004 CDEF Single Family	5.63	11/21/07	10/20/37	1,329.02	1,469.23			(6.70)		1,322.32	1,472.89	10.36	0.00
GNMA	2004 CDEF Single Family	5.38	09/25/07	09/20/37	15,655.87	17,132.13			(77.28)		15,578.59	17,146.02	91.17	0.00
GNMA	2004 CDEF Single Family	5.13	09/25/07	09/20/37	16,042.00	17,532.14			(4,948.72)		11,093.28	12,172.12	(411.30)	0.00
GNMA	2004 CDEF Single Family	5.63	09/25/07	08/20/37	3,819.04	4,211.48			(18.82)		3,800.22	4,222.65	29.99	0.00
GNMA	2004 CDEF Single Family				2,548.15	2,816.50			(2,548.15)				(268.35)	0.00
GNMA	2004 CDEF Single Family	5.38	10/09/07	09/20/37	12,162.19	13,275.27			(56.84)		12,105.35	13,303.93	85.50	0.00
GNMA	2004 CDEF Single Family	5.63	10/09/07	06/20/37	1,942.55	2,141.46			(8.90)		1,933.65	2,148.09	15.53	0.00
GNMA	2004 CDEF Single Family	5.38	08/23/07	08/20/37	12,410.16	13,581.90			(62.29)		12,347.87	13,591.27	71.66	0.00
GNMA	2004 CDEF Single Family	5.13	08/23/07	07/20/37	13,104.49	14,338.00			(66.16)		13,038.33	14,340.25	68.41	0.00
GNMA	2004 CDEF Single Family	5.38	09/11/07	09/20/37	3,438.01	3,762.98			(16.40)		3,421.61	3,766.45	19.87	0.00
GNMA	2004 CDEF Single Family	5.63	09/11/07	08/20/37	6,038.22	6,665.35			(31.86)		6,006.36	6,681.23	47.74	0.00
GNMA	2004 CDEF Single Family	5.13	09/11/07	08/20/37	2,732.50	2,950.01			(13.48)		2,719.02	2,950.21	13.68	0.00
GNMA	2004 CDEF Single Family	5.13	12/11/07	11/20/37	5,401.25	5,830.14			(49.99)		5,351.26	5,806.02	25.87	0.00

**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 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	6,432.88	7,033.35			(32.23)		6,400.65	7,038.24	37.12	0.00
GNMA	2004 CDEF Single Family	5.13	10/25/07	10/20/37	15,465.67	16,913.61			(2,038.81)		13,426.86	14,768.52	(106.28)	0.00
GNMA	2004 CDEF Single Family	5.63	10/25/07	09/20/36	2,166.66	2,389.05			(10.54)		2,156.12	2,395.73	17.22	0.00
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	7,888.08	8,631.15			(3,121.66)		4,766.42	5,246.05	(263.44)	0.00
GNMA	2004 CDEF Single Family	5.38	11/08/07	10/20/37	9,520.91	10,395.39			(44.46)		9,476.45	10,408.28	57.35	0.00
GNMA	2004 CDEF Single Family	5.13	11/08/07	10/20/37	7,672.34	8,383.01			(3,148.65)		4,523.69	4,971.62	(262.74)	0.00
GNMA	2004 CDEF Single Family				3,571.40	3,891.85			(3,571.40)				(320.45)	0.00
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	1,354.87	1,494.33			(6.13)		1,348.74	1,498.90	10.70	0.00
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	12,108.59	13,367.39			(57.13)		12,051.46	13,407.14	96.88	0.00
GNMA	2004 CDEF Single Family	5.38	12/11/07	11/20/37	10,788.67	11,796.29			(50.24)		10,738.43	11,795.03	48.98	0.00
GNMA	2004 CDEF Single Family	5.38	12/20/07	11/20/37	1,531.83	1,674.35			(7.20)		1,524.63	1,676.24	9.09	0.00
GNMA	2004 CDEF Single Family	5.38	01/16/08	12/20/37	868.50	955.43			(16.55)		851.95	942.52	3.64	0.00
GNMA	2004 CDEF Single Family	5.63	01/30/08	12/20/37	3,752.40	4,136.94			(17.02)		3,735.38	4,150.09	30.17	0.00
GNMA	2004 CDEF Single Family	5.63	01/30/08	01/20/38	1,348.27	1,487.11			(5.89)		1,342.38	1,491.87	10.65	0.00
GNMA	2004 CDEF Single Family	5.63	02/13/08	01/20/38	3,869.61	4,266.06			(1,580.67)		2,288.94	2,543.03	(142.36)	0.00
GNMA	2004 CDEF Single Family	5.38	02/19/08	12/20/37	2,537.09	2,791.16			(29.72)		2,507.37	2,774.06	12.62	0.00
GNMA	2004 CDEF Single Family	5.63	02/19/08	01/20/38	1,540.50	1,698.97			(6.95)		1,533.55	1,704.28	12.26	0.00
GNMA	2004 CDEF Single Family	5.13	02/27/08	02/20/38	1,276.92	1,394.12			(6.00)		1,270.92	1,395.45	7.33	0.00
GNMA	2004 CDEF Single Family	5.38	02/27/08	02/20/38	2,394.34	2,628.89			(27.51)		2,366.83	2,616.45	15.07	0.00
GNMA	2004 CDEF Single Family	5.13	03/20/08	10/20/37	2,055.07	2,245.81			(9.87)		2,045.20	2,248.04	12.10	0.00
GNMA	2004 CDEF Single Family	5.38	03/27/08	03/20/38	4,160.35	4,548.39			(19.19)		4,141.16	4,553.43	24.23	0.00
FNMA	2004 CDEF Single Family	5.63	07/03/07	07/01/37	4,478.64	4,876.96			(29.36)		4,449.28	4,877.84	30.24	0.00
FNMA	2004 CDEF Single Family	5.38	08/07/07	07/01/37	19,341.88	21,262.78			(1,751.02)		17,590.86	19,323.83	(187.93)	0.00
FNMA	2004 CDEF Single Family	5.63	08/07/07	07/01/37	3,311.76	3,620.85			(1,706.07)		1,605.69	1,768.19	(146.59)	0.00
FNMA	2004 CDEF Single Family	5.13	08/07/07	08/01/37	17,252.31	18,881.47			(2,351.71)		14,900.60	16,363.85	(165.91)	0.00
FNMA	2004 CDEF Single Family	5.13	08/29/07	08/01/37	4,157.87	4,499.52			(21.25)		4,136.62	4,526.22	47.95	0.00
FNMA	2004 CDEF Single Family	5.38	08/23/07	07/01/37	9,516.59	10,465.76			(3,566.29)		5,950.30	6,510.64	(388.83)	0.00
FNMA	2004 CDEF Single Family	5.38	09/11/07	08/01/37	8,728.26	9,587.58			(43.76)		8,684.50	9,532.95	(10.87)	0.00
FNMA	2004 CDEF Single Family	5.13	09/11/07	09/01/37	1,640.31	1,775.13			(7.95)		1,632.36	1,786.13	18.95	0.00
FNMA	2004 CDEF Single Family				1,747.55	1,910.71			(1,747.55)				(163.16)	0.00
FNMA	2004 CDEF Single Family	5.38	09/25/07	09/01/37	16,750.40	18,397.38			(87.72)		16,662.68	18,289.42	(20.24)	0.00
FNMA	2004 CDEF Single Family	5.63	09/25/07	07/01/37	1,309.26	1,431.46			(8.53)		1,300.73	1,431.73	8.80	0.00
FNMA	2004 CDEF Single Family	5.13	09/25/07	09/01/37	8,591.99	9,412.61			(2,111.77)		6,480.22	7,090.79	(210.05)	0.00
FNMA	2004 CDEF Single Family	5.13	10/09/07	09/01/37	5,023.36	5,452.92			(24.46)		4,998.90	5,491.13	62.67	0.00
FNMA	2004 CDEF Single Family	5.38	10/25/07	10/01/37	17,913.98	19,693.46			(7,041.69)		10,872.29	11,896.92	(754.85)	0.00
FNMA	2004 CDEF Single Family	5.13	10/25/07	10/01/37	11,721.73	12,818.73			(60.26)		11,661.47	12,802.30	43.83	0.00
FNMA	2004 CDEF Single Family	5.38	11/08/07	09/01/37	7,416.85	8,165.85			(42.19)		7,374.66	8,108.67	(14.99)	0.00
FNMA	2004 CDEF Single Family	5.13	11/08/07	10/01/37	3,184.78	3,454.26			(23.26)		3,161.52	3,487.98	56.98	0.00
FNMA	2004 CDEF Single Family	5.38	11/21/07	10/01/37	4,514.53	4,903.84			(21.04)		4,493.49	4,937.74	54.94	0.00
FNMA	2004 CDEF Single Family	5.13	11/21/07	09/01/37	5,383.55	5,819.44			(27.05)		5,356.50	5,857.63	65.24	0.00
FNMA	2004 CDEF Single Family	5.38	11/21/07	11/01/37	10,849.76	11,915.36			(54.89)		10,794.87	11,848.53	(11.94)	0.00
FNMA	2004 CDEF Single Family	5.38	12/11/07	10/01/37	10,040.45	10,978.64			(2,890.26)		7,150.19	7,824.28	(264.10)	0.00
FNMA	2004 CDEF Single Family	5.13	12/11/07	11/01/37	2,261.00	2,443.11			(11.18)		2,249.82	2,460.05	28.12	0.00
FNMA	2004 CDEF Single Family	5.38	12/11/07	11/01/37	1,791.13	1,944.28			(8.43)		1,782.70	1,958.14	22.29	0.00
FNMA	2004 CDEF Single Family	5.13	12/11/07	12/01/37	3,793.53	4,114.43			(20.57)		3,772.96	4,139.73	45.87	0.00
FNMA	2004 CDEF Single Family	5.13	12/20/07	11/01/37	2,540.07	2,750.70			(12.82)		2,527.25	2,767.78	29.90	0.00
FNMA	2004 CDEF Single Family	5.38	12/20/07	10/01/37	1,471.08	1,603.48			(8.44)		1,462.64	1,612.70	17.66	0.00
FNMA	2004 CDEF Single Family	5.63	12/28/07	10/01/37	10,789.69	11,875.24			(49.42)		10,740.27	11,842.26	16.44	0.00
FNMA	2004 CDEF Single Family	5.13	01/16/08	12/01/37	2,690.64	2,909.80			(12.80)		2,677.84	2,928.97	31.97	0.00
FNMA	2004 CDEF Single Family	5.13	01/30/08	12/01/37	3,429.64	3,722.94			(24.48)		3,405.16	3,738.31	39.85	0.00
FNMA	2004 CDEF Single Family	5.38	01/30/08	11/01/37	1,322.85	1,435.51			(6.11)		1,316.74	1,445.76	16.36	0.00
FNMA	2004 CDEF Single Family	5.38	02/19/08	12/01/37	2,141.85	2,325.14			(9.85)		2,132.00	2,341.96	26.67	0.00
FNMA	2004 CDEF Single Family	5.13	02/19/08	01/01/38	2,078.67	2,267.16			(15.31)		2,063.36	2,276.86	25.01	0.00
FNMA	2004 CDEF Single Family	5.13	02/27/08	02/01/38	1,433.45	1,545.81			(7.42)		1,426.03	1,556.24	17.85	0.00
FNMA	2004 CDEF Single Family	5.38	03/20/08	11/01/37	317.08	343.20			(47.11)		269.97	295.45	(0.64)	0.00
2004 CDEF Single Family Total					40,426,657.93	42,545,067.11	0.66	(2,088,044.04)	(1,666,590.13)	0.00	36,672,024.42	39,077,522.84	287,089.24	0.00
Repo Agmt	2005 BCD Single Family	0.06	11/29/13	12/02/13	73,327.38	73,327.38		(29,280.41)			44,046.97	44,046.97	-	0.00
Repo Agmt	2005 BCD Single Family	0.06	11/29/13	12/02/13	595,529.66	595,529.66		(386,640.86)			208,888.80	208,888.80	-	0.00
GNMA	2005 BCD Single Family	5.13	08/10/06	07/20/36	2,821.65	3,090.16			(14.93)		2,806.72	3,091.14	15.91	0.00
GNMA	2005 BCD Single Family	5.38	08/16/06	08/20/36	3,724.71	4,073.20			(18.97)		3,705.74	4,075.79	21.56	0.00
GNMA	2005 BCD Single Family	5.38	08/23/06	08/20/36	7,604.81	8,356.22			(92.55)		7,512.26	8,301.32	37.65	0.00
GNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	11,810.23	12,964.38			(64.55)		11,745.68	12,963.42	63.59	0.00
GNMA	2005 BCD Single Family	5.38	09/06/06	08/20/36	28,177.28	30,884.16			(151.70)		28,025.58	30,893.87	161.41	0.00
GNMA	2005 BCD Single Family	5.63	09/06/06	09/20/36	12,630.85	13,927.09			(2,883.03)		9,747.82	10,815.51	(228.55)	0.00
GNMA	2005 BCD Single Family	5.13	09/06/06	08/20/36	24,003.60	26,351.80			(4,899.82)		19,103.78	20,991.06	(460.92)	0.00
GNMA	2005 BCD Single Family	5.38	09/12/06	09/20/36	13,284.04	14,507.16			(73.08)		13,210.96	14,563.23	129.15	0.00
GNMA	2005 BCD Single Family	5.13	09/12/06	09/20/36	16,971.11	18,614.52			(2,148.63)		14,822.48	16,305.92	(159.97)	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2005 BCD Single Family	5.63	09/12/06	09/20/36	2,449.63	2,705.95			(12.40)		2,437.23	2,712.64	19.09	0.00
GNMA	2005 BCD Single Family	5.38	09/20/06	09/20/36	22,380.33	24,530.61			(139.37)		22,240.96	24,517.96	126.72	0.00
GNMA	2005 BCD Single Family	5.13	09/20/06	09/20/36	37,928.91	41,487.69			(206.98)		37,721.93	41,507.69	226.98	0.00
GNMA	2005 BCD Single Family	5.63	09/20/06	09/20/36	5,164.47	5,702.68			(26.29)		5,138.18	5,717.11	40.72	0.00
GNMA	2005 BCD Single Family	5.13	09/26/06	09/20/36	19,895.05	21,822.04			(109.51)		19,785.54	21,812.81	100.28	0.00
GNMA	2005 BCD Single Family	5.38	09/26/06	09/20/36	22,277.46	24,469.87			(292.70)		21,984.76	24,287.99	110.82	0.00
GNMA	2005 BCD Single Family	5.38	10/05/06	10/20/36	31,926.59	34,988.56			(2,539.46)		29,387.13	32,392.79	(56.31)	0.00
GNMA	2005 BCD Single Family	5.63	10/17/06	10/20/36	10,700.30	11,789.55			(94.20)		10,606.10	11,827.05	131.70	0.00
GNMA	2005 BCD Single Family	5.13	10/05/06	10/20/36	28,763.06	31,407.27			(165.86)		28,597.20	31,539.08	297.67	0.00
GNMA	2005 BCD Single Family	5.38	10/17/06	10/20/36	27,019.23	29,473.75			(3,114.52)		23,904.71	26,333.98	(25.25)	0.00
GNMA	2005 BCD Single Family	5.13	10/17/06	10/20/36	28,711.62	31,424.73			(158.66)		28,552.96	31,418.00	151.93	0.00
GNMA	2005 BCD Single Family	5.63	10/24/06	10/20/36	11,615.12	12,826.11			(1,941.97)		9,673.15	10,738.52	(145.62)	0.00
GNMA	2005 BCD Single Family	5.38	10/24/06	10/20/36	31,602.60	34,640.71			(2,439.84)		29,162.76	32,140.07	(60.80)	0.00
GNMA	2005 BCD Single Family	5.13	10/24/06	10/20/36	24,313.19	26,670.61			(7,008.96)		17,304.23	18,996.99	(664.66)	0.00
GNMA	2005 BCD Single Family	5.38	11/02/06	11/20/36	16,244.38	17,767.30			(82.60)		16,161.78	17,777.82	93.12	0.00
GNMA	2005 BCD Single Family	5.13	11/02/06	10/20/36	22,070.50	24,208.70			(4,825.60)		17,244.90	18,931.86	(451.24)	0.00
GNMA	2005 BCD Single Family	5.63	11/14/06	11/20/36	12,960.40	14,299.81			(67.28)		12,893.12	14,334.89	102.36	0.00
GNMA	2005 BCD Single Family	5.38	11/14/06	10/20/36	17,006.84	18,600.41			(2,508.44)		14,498.40	15,933.39	(158.58)	0.00
GNMA	2005 BCD Single Family	5.13	11/14/06	11/20/36	30,345.18	33,288.67			(179.40)		30,165.78	33,272.77	163.50	0.00
GNMA	2005 BCD Single Family	5.38	11/21/06	11/20/36	31,362.33	34,377.77			(4,062.11)		27,300.22	30,023.31	(292.35)	0.00
GNMA	2005 BCD Single Family	5.63	11/21/06	11/20/36	3,134.04	3,507.37			(15.79)		3,118.25	3,515.60	24.02	0.00
GNMA	2005 BCD Single Family	5.13	11/21/06	11/20/36	8,980.35	9,764.77			(130.39)		8,849.96	9,750.01	115.63	0.00
GNMA	2005 BCD Single Family	5.38	11/28/06	11/20/36	23,274.78	25,510.20			(184.73)		23,090.05	25,453.89	128.42	0.00
GNMA	2005 BCD Single Family	5.63	11/28/06	11/20/36	3,308.89	3,645.79			(1,365.67)		1,943.22	2,157.52	(122.60)	0.00
GNMA	2005 BCD Single Family	5.38	12/12/06	12/20/36	20,023.48	21,980.82			(1,938.18)		18,085.30	19,984.47	(58.17)	0.00
GNMA	2005 BCD Single Family	5.63	12/12/06	12/20/36	14,442.49	15,935.83			(77.37)		14,365.12	15,971.38	112.92	0.00
GNMA	2005 BCD Single Family	5.13	12/12/06	11/20/36	21,196.58	23,303.61			(129.98)		21,066.60	23,286.22	112.59	0.00
GNMA	2005 BCD Single Family	5.38	12/27/06	12/20/36	36,414.60	39,910.29			(2,575.60)		33,839.00	37,299.96	(34.73)	0.00
GNMA	2005 BCD Single Family	5.63	12/27/06	12/20/36	8,234.37	9,085.54			(45.77)		8,188.60	9,103.38	63.61	0.00
GNMA	2005 BCD Single Family	5.13	12/27/06	12/20/36	15,860.93	17,358.57			(2,338.86)		13,522.07	14,872.48	(147.23)	0.00
GNMA	2005 BCD Single Family	5.38	01/10/07	12/20/36	11,382.79	12,439.10			(57.60)		11,325.19	12,445.11	63.61	0.00
GNMA	2005 BCD Single Family	5.63	01/09/07	12/20/36	7,553.67	8,342.47			(46.63)		7,507.04	8,353.19	57.35	0.00
GNMA	2005 BCD Single Family	5.13	01/09/07	01/20/37	10,920.79	11,953.20			(56.37)		10,864.42	11,956.68	59.85	0.00
GNMA	2005 BCD Single Family	5.38	01/16/07	12/20/36	12,867.36	14,105.02			(94.10)		12,773.26	14,082.21	71.29	0.00
GNMA	2005 BCD Single Family	5.63	01/16/07	01/20/37	6,507.76	7,187.45			(2,085.53)		4,422.23	4,910.67	(191.25)	0.00
GNMA	2005 BCD Single Family	5.13	01/30/07	01/20/37	19,946.08	21,777.30			(103.35)		19,842.73	21,838.96	165.01	0.00
GNMA	2005 BCD Single Family	5.38	01/30/07	01/20/37	18,476.80	20,255.90			(4,012.78)		14,464.02	15,871.54	(371.58)	0.00
GNMA	2005 BCD Single Family	5.63	01/30/07	01/20/37	5,653.62	6,238.38			(2,091.17)		3,562.45	3,956.28	(190.93)	0.00
GNMA	2005 BCD Single Family	5.38	02/13/07	01/20/37	15,106.61	16,562.19			(79.98)		15,026.63	16,568.58	86.37	0.00
GNMA	2005 BCD Single Family	5.13	02/13/07	01/20/37	10,687.68	11,669.88			(83.49)		10,604.19	11,708.99	122.60	0.00
GNMA	2005 BCD Single Family	5.63	02/13/07	02/20/37	2,200.45	2,425.20			(10.38)		2,190.07	2,432.15	17.33	0.00
FNMA	2005 BCD Single Family	5.38	08/09/06	08/01/36	5,702.71	6,145.49			(40.76)		5,661.95	6,169.57	64.84	0.00
FNMA	2005 BCD Single Family	5.13	08/10/06	07/01/36	4,094.41	4,416.12			(26.49)		4,067.92	4,436.40	46.77	0.00
FNMA	2005 BCD Single Family	5.38	08/23/06	08/01/36	3,975.46	4,284.17			(23.27)		3,952.19	4,306.56	45.66	0.00
FNMA	2005 BCD Single Family	5.63	08/23/06	08/01/36	6,146.42	6,692.11			(32.59)		6,113.83	6,701.77	42.25	0.00
FNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	4,362.22	4,705.00			(42.48)		4,319.74	4,711.06	48.54	0.00
FNMA	2005 BCD Single Family	5.38	09/06/06	09/01/36	11,167.21	12,158.70			(1,574.66)		9,592.55	10,497.33	(86.71)	0.00
FNMA	2005 BCD Single Family	5.63	09/06/06	08/01/36	3,454.41	3,761.11			(17.22)		3,437.19	3,767.73	23.84	0.00
FNMA	2005 BCD Single Family	5.13	09/12/06	09/01/36	11,699.28	12,746.93			(71.09)		11,628.19	12,715.63	39.79	0.00
FNMA	2005 BCD Single Family	5.38	09/12/06	09/01/36	6,748.97	7,435.24			(57.55)		6,691.42	7,324.43	(53.26)	0.00
FNMA	2005 BCD Single Family	5.63	09/20/06	09/01/36	3,966.47	4,318.74			(20.46)		3,946.01	4,325.60	27.32	0.00
FNMA	2005 BCD Single Family	5.38	09/20/06	09/01/36	9,445.85	10,416.03			(2,610.40)		6,835.45	7,448.42	(357.21)	0.00
FNMA	2005 BCD Single Family	5.13	09/20/06	09/01/36	3,896.19	4,198.79			(1,676.11)		2,220.08	2,419.20	(103.48)	0.00
FNMA	2005 BCD Single Family	5.38	09/26/06	09/01/36	6,776.64	7,302.90			(36.24)		6,740.40	7,344.80	78.14	0.00
FNMA	2005 BCD Single Family	5.38	10/05/06	09/01/36	10,882.89	11,908.57			(2,035.99)		8,846.90	9,640.24	(232.34)	0.00
FNMA	2005 BCD Single Family	5.63	10/17/06	09/01/36	3,395.36	3,696.86			(16.74)		3,378.62	3,703.58	23.46	0.00
FNMA	2005 BCD Single Family	5.13	10/17/06	10/01/36	16,433.70	17,957.43			(4,300.49)		12,133.21	13,221.35	(435.59)	0.00
FNMA	2005 BCD Single Family	5.38	10/17/06	10/01/36	8,013.27	8,834.50			(81.85)		7,931.42	8,685.06	(67.59)	0.00
FNMA	2005 BCD Single Family	5.38	10/24/06	11/01/36	10,509.65	11,443.05			(79.84)		10,429.81	11,407.15	43.94	0.00
FNMA	2005 BCD Single Family	5.38	11/02/06	11/01/36	6,970.64	7,512.14			(36.23)		6,934.41	7,556.39	80.48	0.00
FNMA	2005 BCD Single Family	5.63	11/02/06	10/01/36	1,635.64	1,780.94			(11.58)		1,624.06	1,780.31	10.95	0.00
FNMA	2005 BCD Single Family	5.13	11/02/06	10/01/36	6,198.09	6,779.93			(1,325.89)		4,872.20	5,310.85	(143.19)	0.00
FNMA	2005 BCD Single Family	5.38	11/14/06	11/01/36	14,273.59	15,626.32			(95.57)		14,178.02	15,510.38	(20.37)	0.00
FNMA	2005 BCD Single Family	5.63	11/14/06	11/01/36	3,646.95	3,970.84			(26.02)		3,620.93	3,969.25	24.43	0.00
FNMA	2005 BCD Single Family	5.13	11/14/06	11/01/36	7,124.55	7,678.04			(39.37)		7,085.18	7,720.70	82.03	0.00
FNMA	2005 BCD Single Family	5.38	11/21/06	10/01/36	8,394.25	9,186.84			(53.58)		8,340.67	9,121.96	(11.30)	0.00
FNMA	2005 BCD Single Family	5.63	11/21/06	11/01/36	2,467.61	2,686.83			(12.35)		2,455.26	2,691.51	17.03	0.00
FNMA	2005 BCD Single Family	5.13	11/21/06	11/01/36	2,206.58	2,378.57			(19.60)		2,186.98	2,384.12	25.15	0.00

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FNMA	2005 BCD Single Family	5.38	11/28/06	11/01/36	2,824.88	3,044.33			(14.85)		2,810.03	3,062.09	32.61	0.00
FNMA	2005 BCD Single Family	5.13	11/28/06	11/01/36	2,135.71	2,302.84			(11.42)		2,124.29	2,316.38	24.96	0.00
FNMA	2005 BCD Single Family	5.63	11/28/06	11/01/36	1,239.10	1,349.22			(6.07)		1,233.03	1,351.72	8.57	0.00
FNMA	2005 BCD Single Family	5.38	12/12/06	11/01/36	6,480.20	7,101.50			(33.97)		6,446.23	7,056.32	(11.21)	0.00
FNMA	2005 BCD Single Family	5.63	12/12/06	11/01/36	5,245.31	5,752.49			(1,221.91)		4,023.40	4,410.46	(120.12)	0.00
FNMA	2005 BCD Single Family	5.13	12/12/06	11/01/36	3,709.88	3,998.46			(30.15)		3,679.73	4,011.01	42.70	0.00
FNMA	2005 BCD Single Family	5.38	12/27/06	11/01/36	13,509.16	14,709.33			(9,750.78)		3,758.38	4,095.64	(862.91)	0.00
FNMA	2005 BCD Single Family	5.63	12/27/06	12/01/36	4,920.72	5,357.92			(34.97)		4,885.75	5,355.92	32.97	0.00
FNMA	2005 BCD Single Family	5.13	12/27/06	10/01/36	1,042.24	1,123.25			(6.29)		1,035.95	1,128.93	11.97	0.00
FNMA	2005 BCD Single Family	5.38	01/09/07	12/01/36	15,070.84	16,564.74			(1,797.09)		13,273.75	14,510.81	(256.84)	0.00
FNMA	2005 BCD Single Family	5.63	01/09/07	12/01/36	4,850.11	5,322.73			(40.06)		4,810.05	5,286.22	3.55	0.00
FNMA	2005 BCD Single Family	5.13	01/09/07	12/01/36	4,716.28	5,082.82			(24.87)		4,691.41	5,112.37	54.42	0.00
FNMA	2005 BCD Single Family	5.38	01/30/07	12/01/36	20,504.23	22,452.50			(106.47)		20,397.76	22,314.91	(31.12)	0.00
FNMA	2005 BCD Single Family	5.63	01/30/07	12/01/36	11,322.78	12,420.46			(63.80)		11,258.98	12,366.70	10.04	0.00
FNMA	2005 BCD Single Family	5.13	01/30/07	01/01/37	1,154.14	1,244.49			(6.11)		1,148.03	1,251.90	13.52	0.00
FNMA	2005 BCD Single Family	5.38	02/13/07	01/01/37	9,760.37	10,736.99			(74.96)		9,685.41	10,592.52	(69.51)	0.00
FNMA	2005 BCD Single Family	5.63	02/13/07	01/01/37	2,404.82	2,618.48			(25.40)		2,379.42	2,608.39	15.31	0.00
FNMA	2005 BCD Single Family	5.13	02/13/07	01/01/37	6,847.20	7,379.53			(38.71)		6,808.49	7,419.59	78.77	0.00
FNMA	2005 BCD Single Family	5.38	02/20/07	01/01/37	3,074.57	3,321.38			(17.94)		3,056.63	3,338.72	35.28	0.00
FNMA	2005 BCD Single Family	5.63	02/20/07	01/01/37	5,683.14	6,228.62			(28.04)		5,655.10	6,219.08	18.50	0.00
FNMA	2005 BCD Single Family	6.15	05/01/96	04/01/26	116,433.57	131,484.02			(1,871.48)		114,562.09	128,676.20	(936.34)	0.00
FNMA	2005 BCD Single Family	6.15	06/01/96	05/01/26	120,670.25	136,133.18			(2,419.86)		118,250.39	132,724.89	(988.43)	0.00
FNMA	2005 BCD Single Family	6.15	07/01/96	06/01/26	74,182.94	83,376.76			(10,368.76)		63,814.18	71,982.68	(1,025.32)	0.00
FNMA	2005 BCD Single Family	6.15	08/01/96	07/01/26	103,135.67	115,935.45			(2,393.40)		100,742.27	114,118.02	575.97	0.00
FNMA	2005 BCD Single Family	6.15	08/01/96	08/01/26	84,103.00	92,034.37			(1,906.13)		82,196.87	90,636.21	507.97	0.00
FNMA	2005 BCD Single Family	6.15	09/01/96	08/01/26	24,732.15	27,019.67			(1,181.47)		23,550.68	25,925.74	87.54	0.00
FNMA	2005 BCD Single Family	6.15	10/01/96	10/01/26	105,978.89	118,996.30			(2,672.14)		103,306.75	115,268.07	(1,056.09)	0.00
FNMA	2005 BCD Single Family	6.15	12/01/96	11/01/26	72,388.57	79,188.33			(945.71)		71,442.86	78,749.89	507.27	0.00
FNMA	2005 BCD Single Family	6.15	03/01/97	01/01/27	39,737.41	43,426.64			(483.63)		39,253.78	43,231.37	288.36	0.00
FNMA	2005 BCD Single Family	6.15	09/01/97	07/01/27	82,303.33	92,313.85			(1,076.40)		81,226.93	91,833.50	596.05	0.00
GNMA	2005 BCD Single Family	6.15	07/01/96	07/20/26	572,000.73	631,595.41			(52,581.22)		519,419.51	578,340.88	(673.31)	0.00
GNMA	2005 BCD Single Family	6.15	03/01/96	03/20/26	85,212.83	94,087.60			(1,131.51)		84,081.32	93,617.56	661.47	0.00
GNMA	2005 BCD Single Family	6.15	08/01/96	07/20/26	355,206.14	392,192.78			(30,535.37)		324,670.77	361,475.04	(182.37)	0.00
GNMA	2005 BCD Single Family	6.15	04/01/96	04/20/26	119,078.55	131,515.23			(2,421.07)		116,657.48	129,909.82	815.66	0.00
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	387,520.90	427,896.40			(6,464.95)		381,055.95	424,274.95	2,843.50	0.00
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	134,581.66	148,171.01			(2,966.47)		131,615.19	146,551.68	1,347.14	0.00
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	588,726.80	650,054.18			(46,817.30)		541,909.50	603,366.98	130.10	0.00
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	184,842.51	204,096.17			(2,603.88)		182,238.63	202,905.05	1,412.76	0.00
GNMA	2005 BCD Single Family	6.15	07/01/96	06/20/26	655,079.62	723,149.66			(10,496.07)		644,583.55	717,513.76	4,860.17	0.00
GNMA	2005 BCD Single Family	6.15	08/01/96	08/20/26	366,467.01	403,472.46			(8,906.71)		357,560.30	396,986.07	2,420.32	0.00
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	159,876.52	175,937.71			(3,044.27)		156,832.25	174,052.42	1,158.98	0.00
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	68,988.03	75,940.95			(2,299.42)		66,688.61	74,029.03	387.50	0.00
GNMA	2005 BCD Single Family	6.15	10/01/96	10/20/26	596,727.39	656,833.52			(56,828.60)		539,898.79	599,285.30	(719.62)	0.00
GNMA	2005 BCD Single Family	6.15	12/01/96	12/20/26	71,963.01	79,163.94			(2,067.08)		69,895.93	77,542.99	446.13	0.00
GNMA	2005 BCD Single Family	6.15	01/01/97	12/20/26	372,615.97	410,064.37			(5,922.26)		366,693.71	406,954.32	2,812.21	0.00
GNMA	2005 BCD Single Family	6.15	01/01/97	01/20/27	149,898.24	165,119.82			(5,873.39)		144,024.85	159,985.15	738.72	0.00
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	157,064.67	173,038.95			(2,468.04)		154,596.63	171,753.17	1,182.26	0.00
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	51,402.04	56,709.28			(595.67)		50,806.37	56,526.13	412.52	0.00
GNMA	2005 BCD Single Family	6.15	03/01/97	03/20/27	194,162.71	213,663.63			(2,605.46)		191,557.25	212,569.22	1,511.05	0.00
GNMA	2005 BCD Single Family	6.15	04/01/97	04/20/27	123,491.82	135,805.20			(1,678.29)		121,813.53	135,093.65	966.74	0.00
GNMA	2005 BCD Single Family	6.15	06/01/97	06/20/27	66,156.63	72,937.68			(832.72)		65,323.91	72,628.89	523.93	0.00
GNMA	2005 BCD Single Family	6.15	08/01/97	07/20/27	196,658.67	217,256.58			(30,089.55)		166,569.12	185,260.32	(1,906.71)	0.00
GNMA	2005 BCD Single Family	6.15	09/01/97	08/20/27	217,263.59	239,025.26			(79,186.47)		138,077.12	152,701.83	(7,136.96)	0.00
GNMA	2005 BCD Single Family	6.15	02/01/98	02/20/28	72,898.29	80,421.39			(763.10)		72,135.19	80,248.21	589.92	0.00
GNMA	2005 BCD Single Family	6.15	03/01/98	01/20/28	45,170.64	49,685.89			(696.41)		44,474.23	49,330.80	341.32	0.00
GNMA	2005 BCD Single Family	6.15	04/01/98	04/20/28	34,523.65	37,966.33			(482.63)		34,041.02	37,752.15	268.45	0.00
GNMA	2005 BCD Single Family	6.15	06/01/98	05/20/28	44,926.03	49,546.20			(466.13)		44,459.90	49,447.84	367.77	0.00
GNMA	2005 BCD Single Family	6.15	09/01/98	07/20/28	95,963.23	105,842.66			(1,049.25)		94,913.98	105,571.87	778.46	0.00
GNMA	2005 BCD Single Family	6.15	11/01/98	10/20/28	160,775.93	177,342.27			(2,288.11)		158,487.82	176,295.49	1,241.33	0.00
2005 BCD Single Family Total					8,963,790.91	9,817,642.77	0.00	(415,921.27)	(475,025.79)	0.00	8,072,843.85	8,940,471.19	13,775.48	0.00
Repo Agmt	2006 ABCDE Single Family	0.06	11/29/13	12/02/13	84,486.48	84,486.48		(46,331.09)			38,155.39	38,155.39	-	0.00
GIC's	2006 ABCDE Single Family	4.73	06/28/06	08/31/37	2,695,486.26	2,695,486.26	2,241,174.80				4,936,661.06	4,936,661.06	-	0.00
Repo Agmt	2006 ABCDE Single Family	0.06	11/29/13	12/02/13	8,501,760.97	8,501,760.97		(6,329,979.33)			2,171,781.64	2,171,781.64	-	0.00
FNMA	2006 ABCDE Single Family	6.25	04/15/97	03/01/27	144,926.72	163,388.91			(24,762.21)		120,164.51	132,397.23	(6,229.47)	0.00
FNMA	2006 ABCDE Single Family	6.25	05/29/97	05/01/27	99,789.87	109,088.28			(2,665.99)		97,123.88	106,983.89	561.60	0.00
FNMA	2006 ABCDE Single Family	6.25	06/26/97	05/01/27	151,834.00	171,593.64			(2,571.46)		149,262.54	167,666.58	(1,355.60)	0.00
FNMA	2006 ABCDE Single Family	6.25	08/18/97	06/01/27	64,061.10	72,205.19			(1,147.54)		62,913.56	71,475.47	417.82	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
FNMA	2006 ABCDE Single Family	6.25	09/29/97	08/01/27	33,705.53	37,990.48			(1,018.46)		32,687.07	37,133.13	161.11	0.00
FNMA	2006 ABCDE Single Family	6.25	01/29/98	11/01/27	80,715.41	89,772.52			(4,500.57)		76,214.84	85,423.15	151.20	0.00
GNMA	2006 ABCDE Single Family	6.25	03/18/97	02/20/27	1,088,920.65	1,197,638.44			(21,014.43)		1,067,906.22	1,184,446.81	7,822.80	0.00
GNMA	2006 ABCDE Single Family	6.25	04/15/97	04/20/27	420,062.27	461,992.79			(5,572.78)		414,489.49	459,718.49	3,298.48	0.00
GNMA	2006 ABCDE Single Family	6.45	04/29/97	04/20/27	178,397.43	196,681.34			(2,209.86)		176,187.57	195,887.08	1,415.60	0.00
GNMA	2006 ABCDE Single Family	6.25	04/29/97	04/20/27	329,022.90	361,842.81			(55,085.13)		273,937.77	303,205.17	(3,552.51)	0.00
GNMA	2006 ABCDE Single Family	6.25	05/15/97	05/20/27	250,867.87	275,101.63			(3,225.73)		247,642.14	274,689.55	2,813.65	0.00
GNMA	2006 ABCDE Single Family	6.45	05/29/97	05/20/27	50,090.04	55,111.60			(662.48)		49,427.56	54,839.41	390.29	0.00
GNMA	2006 ABCDE Single Family	6.25	06/17/97	06/20/27	667,620.79	734,322.71			(66,381.25)		601,239.54	666,894.89	(1,046.57)	0.00
GNMA	2006 ABCDE Single Family	6.25	06/26/97	06/20/27	177,983.45	196,201.92			(2,034.40)		175,949.05	195,597.34	1,429.82	0.00
GNMA	2006 ABCDE Single Family	6.45	07/15/97	05/20/27	179,911.36	197,942.05			(3,716.28)		176,195.08	195,481.38	1,255.61	0.00
GNMA	2006 ABCDE Single Family	6.25	07/15/97	06/20/27	218,439.83	240,237.89			(3,363.86)		215,075.97	238,536.41	1,662.38	0.00
GNMA	2006 ABCDE Single Family	6.25	07/30/97	07/20/27	306,901.39	336,514.24			(79,166.29)		227,735.10	251,836.26	(5,511.69)	0.00
GNMA	2006 ABCDE Single Family	6.25	08/18/97	07/20/27	586,317.27	644,808.28			(10,845.22)		575,472.05	638,233.00	4,269.94	0.00
GNMA	2006 ABCDE Single Family	6.25	08/28/97	08/20/27	585,675.84	644,161.34			(29,722.74)		555,953.10	616,640.85	2,202.25	0.00
GNMA	2006 ABCDE Single Family	6.45	08/28/97	08/20/27	175,954.15	194,005.30			(1,977.68)		173,976.47	193,446.18	1,418.56	0.00
GNMA	2006 ABCDE Single Family				45,585.26	41,434.37			(41,434.37)				(4,150.89)	0.00
GNMA	2006 ABCDE Single Family	6.25	09/29/97	09/20/27	223,466.11	245,759.04			(14,665.71)		208,800.40	231,574.23	480.90	0.00
GNMA	2006 ABCDE Single Family	6.25	10/15/97	09/20/27	161,887.38	178,440.38			(1,873.17)		160,014.21	177,836.60	1,269.39	0.00
GNMA	2006 ABCDE Single Family	6.45	10/15/97	08/20/27	51,969.41	57,179.82			(668.44)		51,300.97	56,918.90	407.52	0.00
GNMA	2006 ABCDE Single Family	6.25	10/30/97	10/20/27	213,226.02	234,503.81			(3,286.20)		209,939.82	232,840.01	1,622.40	0.00
GNMA	2006 ABCDE Single Family	6.25	11/17/97	10/20/27	201,421.56	222,047.08			(2,766.67)		198,654.89	220,850.56	1,570.15	0.00
GNMA	2006 ABCDE Single Family	6.45	11/25/97	10/20/27	118,439.36	130,611.36			(1,728.83)		116,710.53	129,785.60	903.07	0.00
GNMA	2006 ABCDE Single Family	6.25	11/25/97	11/20/27	205,890.62	226,951.11			(2,484.57)		203,406.05	226,108.14	1,641.60	0.00
GNMA	2006 ABCDE Single Family	6.25	12/17/97	11/20/27	361,712.56	397,818.74			(5,712.20)		356,000.36	394,843.57	2,737.03	0.00
GNMA	2006 ABCDE Single Family	6.25	01/29/98	01/20/28	626,138.92	688,759.02			(10,548.68)		615,590.24	682,868.05	4,657.71	0.00
GNMA	2006 ABCDE Single Family	6.45	02/12/98	12/20/27	123,847.71	136,218.87			(62,391.25)		61,456.46	68,161.38	(5,666.24)	0.00
GNMA	2006 ABCDE Single Family	6.45	04/16/98	02/20/28	177,908.25	195,720.71			(2,678.08)		175,230.17	194,398.89	1,356.26	0.00
GNMA	2006 ABCDE Single Family	6.25	04/29/98	04/20/28	292,677.00	321,892.07			(12,424.05)		280,252.95	310,828.60	1,360.58	0.00
GNMA	2006 ABCDE Single Family	6.25	07/06/98	05/20/28	72,011.92	79,449.77			(735.71)		71,276.21	79,298.80	584.74	0.00
GNMA	2006 ABCDE Single Family	6.45	08/13/98	06/20/28	94,641.91	104,364.47			(1,192.34)		93,449.57	103,915.93	743.80	0.00
GNMA	2006 ABCDE Single Family	6.25	08/27/98	07/20/28	135,529.16	149,437.15			(2,613.28)		132,915.88	147,786.51	962.64	0.00
GNMA	2006 ABCDE Single Family	6.25	09/24/98	08/20/28	107,253.41	118,331.57			(1,088.16)		106,165.25	118,116.22	872.81	0.00
GNMA	2006 ABCDE Single Family	6.25	10/01/98	08/20/28	57,330.91	63,068.59			(1,413.88)		55,917.03	62,029.32	374.61	0.00
GNMA	2006 ABCDE Single Family	6.25	10/29/98	09/20/28	29,456.87	31,815.78			(2,062.99)		27,393.88	29,835.22	82.43	0.00
GNMA	2006 ABCDE Single Family	6.45	12/15/98	09/20/28	78,183.05	86,016.23			(1,803.47)		76,379.58	84,737.06	524.30	0.00
GNMA	2006 ABCDE Single Family	6.25	12/29/98	10/20/28	396,693.81	437,600.89			(4,258.71)		392,435.10	436,556.58	3,214.40	0.00
GNMA	2006 ABCDE Single Family	6.45	01/28/99	11/20/28	31,733.95	35,016.82			(330.30)		31,403.65	34,943.46	256.94	0.00
GNMA	2006 ABCDE Single Family	6.45	03/18/99	02/20/29	231,051.26	252,765.42			(3,039.16)		228,012.10	250,945.52	1,219.26	0.00
GNMA	2006 ABCDE Single Family	5.45	06/24/99	05/20/29	298,833.16	326,893.59			(3,861.47)		294,971.69	324,625.19	1,593.07	0.00
GNMA	2006 ABCDE Single Family	5.45	07/29/99	06/20/29	132,966.37	145,660.69			(1,978.12)		130,988.25	144,359.54	676.97	0.00
GNMA	2006 ABCDE Single Family	5.45	10/14/99	08/20/29	98,371.21	107,750.96			(1,653.38)		96,717.83	106,582.13	484.55	0.00
GNMA	2006 ABCDE Single Family	5.45	08/26/99	07/20/29	195,491.69	212,634.30			(3,491.42)		192,000.27	210,103.92	961.04	0.00
GNMA	2006 ABCDE Single Family	6.25	10/20/99	07/20/29	89,614.34	99,471.91			(840.62)		88,773.72	99,374.19	742.90	0.00
GNMA	2006 ABCDE Single Family	6.25	11/23/99	10/20/29	39,104.35	43,372.19			(345.64)		38,758.71	43,350.06	323.51	0.00
GNMA	2006 ABCDE Single Family	5.45	12/01/99	10/20/29	51,789.99	56,564.98			(521.01)		51,268.98	56,336.88	292.91	0.00
GNMA	2006 ABCDE Single Family	5.45	01/27/00	12/20/29	551,170.74	602,947.72			(7,702.04)		543,468.70	598,114.48	2,868.80	0.00
GNMA	2006 ABCDE Single Family	6.25	01/27/00	12/20/29	159,189.65	175,618.05			(7,853.52)		151,336.13	168,362.99	598.46	0.00
FNMA	2006 ABCDE Single Family	5.45	01/28/00	07/01/29	140,776.76	152,948.28			(1,646.99)		139,129.77	153,211.06	1,909.77	0.00
FNMA	2006 ABCDE Single Family	6.25	01/28/00	09/01/29	82,054.02	92,566.78			(999.06)		81,054.96	92,172.45	604.73	0.00
GNMA	2006 ABCDE Single Family	5.13	08/10/06	07/20/36	136,137.05	148,963.96			(721.46)		135,415.59	149,011.19	768.69	0.00
GNMA	2006 ABCDE Single Family	5.38	08/16/06	08/20/36	170,325.18	186,263.46			(867.76)		169,457.42	186,382.05	986.35	0.00
GNMA	2006 ABCDE Single Family	5.38	08/23/06	08/20/36	347,760.48	382,121.71			(4,232.45)		343,528.03	379,611.21	1,721.95	0.00
GNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	569,817.93	624,957.65			(3,120.50)		566,697.43	624,911.34	3,074.19	0.00
GNMA	2006 ABCDE Single Family	5.38	09/06/06	08/20/36	1,288,517.96	1,412,300.97			(6,937.09)		1,281,580.87	1,412,745.21	7,381.33	0.00
GNMA	2006 ABCDE Single Family	5.63	09/06/06	09/20/36	577,597.78	636,871.87			(131,838.37)		445,759.41	494,582.22	(10,451.28)	0.00
GNMA	2006 ABCDE Single Family	5.13	09/06/06	08/20/36	1,158,125.55	1,270,308.21			(236,415.68)		921,709.87	1,011,889.94	(22,002.59)	0.00
GNMA	2006 ABCDE Single Family	5.38	09/12/06	09/20/36	607,465.94	663,397.81			(3,342.12)		604,123.82	665,962.04	5,906.35	0.00
GNMA	2006 ABCDE Single Family	5.13	09/12/06	09/20/36	819,044.12	898,357.17			(103,694.93)		715,349.19	786,941.51	(7,720.73)	0.00
GNMA	2006 ABCDE Single Family	5.63	09/12/06	09/20/36	112,020.24	123,740.34			(567.13)		111,453.11	124,046.52	873.31	0.00
GNMA	2006 ABCDE Single Family	5.38	09/20/06	09/20/36	1,023,431.52	1,121,759.92			(6,373.66)		1,017,057.86	1,121,181.20	5,794.94	0.00
GNMA	2006 ABCDE Single Family	5.13	09/20/06	09/20/36	1,830,491.00	2,002,240.87			(9,989.09)		1,820,501.91	2,003,206.23	10,954.45	0.00
GNMA	2006 ABCDE Single Family	5.63	09/20/06	09/20/36	236,167.40	260,778.18			(1,202.48)		234,964.92	261,437.72	1,862.02	0.00
GNMA	2006 ABCDE Single Family	5.13	09/26/06	09/20/36	960,155.98	1,053,155.23			(5,285.41)		954,870.57	1,052,709.76	4,839.94	0.00
GNMA	2006 ABCDE Single Family	5.38	09/26/06	09/20/36	1,018,727.29	1,118,982.41			(13,385.10)		1,005,342.19	1,110,665.19	5,067.88	0.00
GNMA	2006 ABCDE Single Family	5.38	10/05/06	10/20/36	1,459,970.68	1,599,991.20			(116,127.30)		1,343,843.38	1,481,289.14	(2,574.76)	0.00
GNMA	2006 ABCDE Single Family	5.63	10/17/06	10/20/36	489,312.25	539,124.10			(4,307.46)		485,004.79	540,838.92	6,022.28	0.00
GNMA	2006 ABCDE Single Family	5.13	10/05/06	10/20/36	1,388,136.22	1,515,749.27			(8,004.69)		1,380,131.53	1,522,110.30	14,365.72	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.38	10/17/06	10/20/36	1,235,562.86	1,347,804.46			(142,423.86)		1,093,139.00	1,204,226.33	(1,154.27)	0.00
GNMA	2006 ABCDE Single Family	5.13	10/17/06	10/20/36	1,385,654.39	1,516,591.64			(7,657.04)		1,377,997.35	1,516,267.11	7,332.51	0.00
GNMA	2006 ABCDE Single Family	5.63	10/24/06	10/20/36	531,148.96	586,524.89			(88,804.03)		442,344.93	491,061.93	(6,658.93)	0.00
GNMA	2006 ABCDE Single Family	5.38	10/24/06	10/20/36	1,445,154.48	1,584,084.23			(111,571.43)		1,333,583.05	1,469,732.59	(2,780.21)	0.00
GNMA	2006 ABCDE Single Family	5.13	10/24/06	10/20/36	1,173,379.12	1,287,152.56			(338,259.62)		835,119.50	916,815.54	(32,077.40)	0.00
GNMA	2006 ABCDE Single Family	5.38	11/02/06	11/20/36	742,839.12	812,480.43			(3,777.26)		739,061.86	812,961.49	4,258.32	0.00
GNMA	2006 ABCDE Single Family	5.13	11/02/06	10/20/36	1,065,146.79	1,168,338.53			(232,888.64)		832,258.15	913,672.40	(21,777.49)	0.00
GNMA	2006 ABCDE Single Family	5.63	11/14/06	11/20/36	592,666.00	653,915.99			(3,076.85)		589,589.15	655,520.11	4,680.97	0.00
GNMA	2006 ABCDE Single Family	5.38	11/14/06	10/20/36	777,705.32	850,577.79			(114,707.50)		662,997.82	728,617.63	(7,252.66)	0.00
GNMA	2006 ABCDE Single Family	5.13	11/14/06	11/20/36	1,464,491.66	1,606,547.33			(8,658.45)		1,455,833.21	1,605,780.33	7,891.45	0.00
GNMA	2006 ABCDE Single Family	5.38	11/21/06	11/20/36	1,434,168.17	1,572,060.46			(185,756.39)		1,248,411.78	1,372,935.21	(13,368.86)	0.00
GNMA	2006 ABCDE Single Family	5.63	11/21/06	11/20/36	143,316.32	160,388.49			(721.85)		142,594.47	160,765.16	1,098.52	0.00
GNMA	2006 ABCDE Single Family	5.13	11/21/06	11/20/36	433,401.31	471,258.78			(6,293.01)		427,108.30	470,546.41	5,580.64	0.00
GNMA	2006 ABCDE Single Family	5.38	11/28/06	11/20/36	1,064,333.09	1,166,555.45			(8,447.95)		1,055,885.14	1,163,980.49	5,872.99	0.00
GNMA	2006 ABCDE Single Family	5.63	11/28/06	11/20/36	151,314.00	166,718.46			(62,450.85)		88,863.15	98,661.48	(5,606.13)	0.00
GNMA	2006 ABCDE Single Family	5.38	12/12/06	12/20/36	915,722.87	1,005,160.52			(88,637.59)		827,085.28	913,869.37	(2,653.56)	0.00
GNMA	2006 ABCDE Single Family	5.63	12/12/06	12/20/36	660,439.71	728,729.21			(3,538.23)		656,901.48	730,355.20	5,164.22	0.00
GNMA	2006 ABCDE Single Family	5.13	12/12/06	11/20/36	1,022,968.74	1,124,657.51			(6,273.05)		1,016,695.69	1,123,818.49	5,434.03	0.00
GNMA	2006 ABCDE Single Family	5.38	12/27/06	12/20/36	1,665,202.27	1,825,056.86			(117,779.61)		1,547,422.66	1,705,689.10	(1,588.15)	0.00
GNMA	2006 ABCDE Single Family	5.63	12/27/06	12/20/36	376,547.73	415,472.62			(2,093.51)		374,454.22	416,288.62	2,909.51	0.00
GNMA	2006 ABCDE Single Family	5.13	12/27/06	12/20/36	765,466.13	837,743.75			(112,875.62)		652,590.51	717,762.16	(7,105.97)	0.00
GNMA	2006 ABCDE Single Family	5.38	01/10/07	12/20/36	520,522.72	568,827.54			(2,633.96)		517,888.76	569,102.54	2,908.96	0.00
GNMA	2006 ABCDE Single Family	5.63	01/09/07	12/20/36	345,422.62	381,492.81			(2,132.33)		343,290.29	381,983.18	2,622.70	0.00
GNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	529,745.85	576,874.65			(2,762.80)		526,983.05	577,042.43	2,930.58	0.00
GNMA	2006 ABCDE Single Family	5.38	01/16/07	12/20/36	588,411.12	645,008.22			(4,303.44)		584,107.68	643,965.17	3,260.39	0.00
GNMA	2006 ABCDE Single Family	5.63	01/16/07	01/20/37	297,591.88	328,674.79			(95,368.73)		202,223.15	224,560.02	(8,746.04)	0.00
GNMA	2006 ABCDE Single Family	5.13	01/30/07	01/20/37	962,620.30	1,050,996.39			(4,987.33)		957,632.97	1,053,971.92	7,962.86	0.00
GNMA	2006 ABCDE Single Family	5.38	01/30/07	01/20/37	844,925.31	926,281.60			(183,500.35)		661,424.96	725,789.55	(16,991.70)	0.00
GNMA	2006 ABCDE Single Family	5.63	01/30/07	01/20/37	258,534.34	285,275.14			(95,626.98)		162,907.36	180,916.70	(8,731.46)	0.00
GNMA	2006 ABCDE Single Family	5.38	02/13/07	01/20/37	690,811.70	757,371.93			(3,657.75)		687,153.95	757,664.38	3,950.20	0.00
GNMA	2006 ABCDE Single Family	5.13	02/13/07	01/20/37	515,799.12	563,201.43			(4,029.54)		511,769.58	565,088.93	5,917.04	0.00
GNMA	2006 ABCDE Single Family	5.63	02/13/07	02/20/37	100,622.58	110,902.28			(474.79)		100,147.79	111,220.23	792.74	0.00
GNMA	2006 ABCDE Single Family	5.38	02/20/07	02/20/37	386,181.93	421,140.10			(208,800.38)		177,381.55	195,140.00	(17,199.72)	0.00
GNMA	2006 ABCDE Single Family	5.13	02/20/07	02/20/37	432,465.25	471,857.48			(88,610.04)		343,855.21	377,509.83	(5,737.61)	0.00
GNMA	2006 ABCDE Single Family	5.63	02/20/07	02/20/37	244,666.59	270,196.81			(1,390.24)		243,276.35	270,727.08	1,920.51	0.00
GNMA	2006 ABCDE Single Family	5.38	03/06/07	02/20/37	401,624.42	439,246.18			(2,054.00)		399,570.42	439,602.20	2,410.02	0.00
GNMA	2006 ABCDE Single Family	5.63	03/06/07	02/20/37	155,726.78	171,607.59			(806.90)		154,919.88	172,021.15	1,220.46	0.00
GNMA	2006 ABCDE Single Family	5.63	03/20/07	02/20/37	70,223.40	77,398.34			(332.08)		69,891.32	77,629.94	563.68	0.00
GNMA	2006 ABCDE Single Family	5.13	03/20/07	03/20/37	497,829.67	543,694.09			(4,037.60)		493,792.07	544,718.46	5,061.97	0.00
GNMA	2006 ABCDE Single Family	5.38	03/20/07	03/20/37	352,172.44	384,201.83			(1,759.84)		350,412.60	385,388.53	2,946.54	0.00
GNMA	2006 ABCDE Single Family	5.13	03/06/07	02/20/37	371,952.72	407,159.06			(88,630.26)		283,322.46	312,548.13	(5,980.67)	0.00
GNMA	2006 ABCDE Single Family	5.13	04/24/07	04/20/37	644,611.70	705,540.17			(3,414.37)		641,197.33	705,669.56	3,543.76	0.00
GNMA	2006 ABCDE Single Family	5.63	04/24/07	04/20/37	470,424.08	518,999.54			(2,459.87)		467,964.21	520,254.58	3,714.91	0.00
GNMA	2006 ABCDE Single Family	5.38	04/24/07	04/20/37	392,040.81	429,828.28			(2,220.30)		389,820.51	429,787.83	2,179.85	0.00
GNMA	2006 ABCDE Single Family	5.13	03/27/07	03/20/37	346,252.56	378,989.74			(101,417.46)		244,835.10	269,395.68	(8,176.60)	0.00
GNMA	2006 ABCDE Single Family	5.63	03/27/07	02/20/37	146,041.78	160,948.04			(695.47)		145,346.31	161,402.38	1,149.81	0.00
GNMA	2006 ABCDE Single Family	5.38	04/24/07	03/20/37	154,795.17	169,475.15			(1,023.96)		153,771.21	169,228.58	777.39	0.00
GNMA	2006 ABCDE Single Family	5.38	04/10/07	03/20/37	572,482.37	625,570.79			(126,586.87)		445,895.50	489,361.98	(9,621.94)	0.00
GNMA	2006 ABCDE Single Family	5.13	04/10/07	03/20/37	632,414.59	692,209.55			(135,160.18)		497,254.41	545,862.94	(11,186.43)	0.00
GNMA	2006 ABCDE Single Family	5.63	04/10/07	03/20/37	83,914.94	92,490.17			(392.49)		83,522.45	92,759.11	661.43	0.00
GNMA	2006 ABCDE Single Family	5.13	05/08/07	04/20/37	115,518.93	127,181.84			(741.30)		114,777.63	127,053.00	612.46	0.00
GNMA	2006 ABCDE Single Family	5.63	05/08/07	04/20/37	128,294.28	141,353.23			(629.75)		127,664.53	141,747.16	1,023.68	0.00
GNMA	2006 ABCDE Single Family	5.38	05/08/07	05/20/37	265,296.42	290,128.77			(1,369.32)		263,927.10	290,254.50	1,495.05	0.00
GNMA	2006 ABCDE Single Family	5.38	05/22/07	05/20/37	716,121.63	783,225.84			(116,492.90)		599,628.73	658,882.32	(7,850.62)	0.00
GNMA	2006 ABCDE Single Family	5.13	05/22/07	05/20/37	563,826.24	617,097.75			(2,839.59)		560,986.65	617,389.77	3,131.61	0.00
GNMA	2006 ABCDE Single Family	5.38	06/05/07	05/20/37	436,593.05	477,496.56			(2,150.71)		434,442.34	477,811.98	2,466.13	0.00
GNMA	2006 ABCDE Single Family	5.63	06/05/07	05/20/37	133,216.72	146,824.09			(636.29)		132,580.43	147,237.81	1,050.01	0.00
GNMA	2006 ABCDE Single Family	5.13	06/05/07	05/20/37	1,122,601.65	1,227,775.96			(254,182.74)		868,418.91	953,665.79	(19,927.43)	0.00
GNMA	2006 ABCDE Single Family	5.13	06/19/07	06/20/37	311,340.00	341,306.78			(2,446.17)		308,893.83	340,562.70	1,702.09	0.00
GNMA	2006 ABCDE Single Family	5.63	06/19/07	06/20/37	77,701.91	85,631.70			(357.76)		77,344.15	85,890.33	616.39	0.00
GNMA	2006 ABCDE Single Family	5.38	08/07/07	07/20/37	138,270.47	151,313.74			(657.23)		137,613.24	151,462.90	806.39	0.00
GNMA	2006 ABCDE Single Family	5.63	08/07/07	08/20/37	517,859.58	571,592.50			(2,562.31)		515,297.27	573,186.63	4,156.44	0.00
GNMA	2006 ABCDE Single Family	5.13	08/07/07	07/20/37	678,672.68	740,794.93			(3,805.99)		674,866.69	742,234.77	5,245.83	0.00
GNMA	2006 ABCDE Single Family	5.38	07/03/07	05/20/37	238,115.68	260,461.56			(69,634.51)		168,481.17	185,370.98	(5,456.07)	0.00
GNMA	2006 ABCDE Single Family	5.13	07/03/07	06/20/37	374,379.29	403,938.86			(124,068.60)		250,310.69	271,452.52	(8,417.74)	0.00
GNMA	2006 ABCDE Single Family	5.38	07/17/07	06/20/37	208,287.95	227,820.13			(997.69)		207,290.26	228,037.33	1,214.89	0.00
GNMA	2006 ABCDE Single Family	5.13	07/17/07	06/20/37	119,915.72	129,415.67			(659.71)		119,256.01	129,356.74	600.78	0.00
GNMA	2006 ABCDE Single Family	5.63	11/21/07	10/20/37	60,774.19	67,186.79			(306.35)		60,467.84	67,354.21	473.77	0.00

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.38	09/25/07	09/20/37	715,927.51	783,434.96			(3,534.22)		712,393.29	784,070.36	4,169.62	0.00
GNMA	2006 ABCDE Single Family	5.13	09/25/07	09/20/37	774,204.20	846,120.12			(238,830.64)		535,373.56	587,439.91	(19,849.57)	0.00
GNMA	2006 ABCDE Single Family	5.63	09/25/07	08/20/37	174,641.26	192,586.91			(860.54)		173,780.72	193,097.63	1,371.26	0.00
GNMA	2006 ABCDE Single Family				116,524.79	128,795.95			(116,524.79)				(12,271.16)	0.00
GNMA	2006 ABCDE Single Family	5.38	10/09/07	09/20/37	556,164.27	607,064.43			(2,598.86)		553,565.41	608,375.22	3,909.65	0.00
GNMA	2006 ABCDE Single Family	5.63	10/09/07	06/20/37	88,831.60	97,927.30			(407.03)		88,424.57	98,230.17	709.90	0.00
GNMA	2006 ABCDE Single Family	5.38	08/23/07	08/20/37	567,505.15	621,086.42			(2,848.70)		564,656.45	621,514.87	3,277.15	0.00
GNMA	2006 ABCDE Single Family	5.13	08/23/07	07/20/37	632,433.56	691,967.75			(3,193.33)		629,240.23	692,076.15	3,301.73	0.00
GNMA	2006 ABCDE Single Family	5.38	09/11/07	09/20/37	157,216.81	172,077.33			(749.90)		156,466.91	172,236.07	908.64	0.00
GNMA	2006 ABCDE Single Family	5.63	09/11/07	08/20/37	276,123.17	304,799.80			(1,457.03)		274,666.14	305,526.23	2,183.46	0.00
GNMA	2006 ABCDE Single Family	5.13	09/11/07	08/20/37	131,875.95	142,370.86			(650.41)		131,225.54	142,380.40	659.95	0.00
GNMA	2006 ABCDE Single Family	5.13	12/11/07	11/20/37	260,672.36	281,369.12			(2,412.60)		258,259.76	280,204.93	1,248.41	0.00
GNMA	2006 ABCDE Single Family	5.38	10/25/07	10/20/37	294,170.05	321,628.03			(1,474.00)		292,696.05	321,851.82	1,697.79	0.00
GNMA	2006 ABCDE Single Family	5.13	10/25/07	10/20/37	746,389.77	816,269.29			(98,395.16)		647,994.61	712,744.98	(5,129.15)	0.00
GNMA	2006 ABCDE Single Family	5.63	10/25/07	09/20/36	99,080.29	109,249.24			(482.12)		98,598.17	109,554.42	787.30	0.00
GNMA	2006 ABCDE Single Family	5.38	10/25/07	10/20/37	360,715.02	394,693.95			(142,750.27)		217,964.75	239,896.54	(12,047.14)	0.00
GNMA	2006 ABCDE Single Family	5.38	11/08/07	10/20/37	435,381.22	475,370.66			(2,033.12)		433,348.10	475,960.15	2,622.61	0.00
GNMA	2006 ABCDE Single Family	5.13	11/08/07	10/20/37	370,275.91	404,573.35			(151,957.43)		218,318.48	239,936.06	(12,679.86)	0.00
GNMA	2006 ABCDE Single Family				163,315.50	177,970.57			(163,315.50)				(14,655.07)	0.00
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	61,955.06	68,334.58			(279.79)		61,675.27	68,543.46	488.67	0.00
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	553,713.51	611,277.22			(2,612.56)		551,100.95	613,094.93	4,430.27	0.00
GNMA	2006 ABCDE Single Family	5.38	12/11/07	11/20/37	493,356.17	539,432.46			(2,297.63)		491,058.54	539,374.88	2,240.05	0.00
GNMA	2006 ABCDE Single Family	5.38	12/20/07	11/20/37	70,051.01	76,566.34			(329.04)		69,721.97	76,653.08	415.78	0.00
GNMA	2006 ABCDE Single Family	5.38	01/16/08	12/20/37	39,715.70	43,691.23			(756.52)		38,959.18	43,100.52	165.81	0.00
GNMA	2006 ABCDE Single Family	5.63	01/30/08	12/20/37	171,595.45	189,178.40			(778.17)		170,817.28	189,779.67	1,379.44	0.00
GNMA	2006 ABCDE Single Family	5.63	01/30/08	01/20/38	61,654.05	68,004.44			(269.95)		61,384.10	68,221.75	487.26	0.00
GNMA	2006 ABCDE Single Family	5.63	02/13/08	01/20/38	176,954.25	195,082.75			(72,282.42)		104,671.83	116,290.49	(6,509.84)	0.00
GNMA	2006 ABCDE Single Family	5.38	02/19/08	12/20/37	116,019.39	127,636.96			(1,359.04)		114,660.35	126,854.90	576.98	0.00
GNMA	2006 ABCDE Single Family	5.63	02/19/08	01/20/38	70,445.13	77,692.42			(317.90)		70,127.23	77,935.21	560.69	0.00
GNMA	2006 ABCDE Single Family	5.13	02/27/08	02/20/38	61,525.36	67,281.75			(288.30)		61,237.06	67,346.26	352.81	0.00
GNMA	2006 ABCDE Single Family	5.38	02/27/08	02/20/38	109,311.43	120,216.57			(1,254.56)		108,056.87	119,647.69	685.68	0.00
GNMA	2006 ABCDE Single Family	5.13	03/20/08	10/20/37	99,178.84	108,385.50			(476.22)		98,702.62	108,492.94	583.66	0.00
GNMA	2006 ABCDE Single Family	5.38	03/27/08	03/20/38	190,248.04	207,993.18			(877.12)		189,370.92	208,223.83	1,107.77	0.00
GNMA	2006 ABCDE Single Family	5.38	04/24/08	04/20/38	112,247.14	122,755.82			(575.14)		111,672.00	122,818.21	637.53	0.00
GNMA	2006 ABCDE Single Family	5.13	04/24/08	04/20/38	188,526.50	206,096.56			(876.93)		187,649.57	206,312.92	1,093.29	0.00
GNMA	2006 ABCDE Single Family	5.13	04/22/08	03/20/38	117,625.48	128,621.19			(642.34)		116,983.14	128,651.31	672.46	0.00
GNMA	2006 ABCDE Single Family	5.63	04/22/08	03/20/38	239,352.77	263,924.99			(1,152.35)		238,200.42	264,670.06	1,897.42	0.00
GNMA	2006 ABCDE Single Family	5.13	05/07/08	04/20/38	261,724.87	286,019.78			(1,289.11)		260,435.76	286,347.03	1,616.36	0.00
GNMA	2006 ABCDE Single Family	5.63	05/07/08	04/20/38	93,305.79	102,877.35			(412.76)		92,893.03	103,207.41	742.82	0.00
GNMA	2006 ABCDE Single Family	5.38	05/14/08	04/20/38	190,840.40	208,641.48			(1,038.65)		189,801.75	208,702.14	1,099.31	0.00
GNMA	2006 ABCDE Single Family	5.13	05/21/08	05/20/38	109,639.95	118,264.87			(621.88)		109,018.07	118,185.63	542.64	0.00
GNMA	2006 ABCDE Single Family	5.13	06/11/08	05/20/38	100,516.81	110,024.03			(658.68)		99,858.13	110,171.39	806.04	0.00
GNMA	2006 ABCDE Single Family	5.63	07/09/08	06/20/38	154,799.98	170,668.18			(672.95)		154,127.03	171,243.07	1,247.84	0.00
GNMA	2006 ABCDE Single Family	5.38	07/09/08	03/20/38	92,319.37	100,920.32			(414.21)		91,905.16	101,055.01	548.90	0.00
GNMA	2006 ABCDE Single Family	5.63	06/18/08	03/20/38	26,749.42	29,513.30			(118.14)		26,631.28	29,604.52	209.36	0.00
GNMA	2006 ABCDE Single Family	5.63	06/25/08	05/20/38	170,442.39	187,965.53			(744.86)		169,697.53	188,569.93	1,349.26	0.00
GNMA	2006 ABCDE Single Family	5.38	06/25/08	05/20/38	112,394.84	122,866.00			(502.16)		111,892.68	123,032.44	668.60	0.00
GNMA	2006 ABCDE Single Family	5.38	07/23/08	06/20/38	191,759.50	209,693.15			(850.34)		190,909.16	209,955.05	1,110.24	0.00
GNMA	2006 ABCDE Single Family	5.13	08/27/08	08/20/38	231,531.63	253,151.66			(1,382.94)		230,148.69	252,978.66	1,209.94	0.00
GNMA	2006 ABCDE Single Family	5.63	08/13/08	07/20/38	69,867.95	77,097.07			(295.11)		69,572.84	77,261.16	459.20	0.00
GNMA	2006 ABCDE Single Family	5.38	08/13/08	07/20/38	152,190.66	166,406.50			(667.26)		151,523.40	166,631.95	892.71	0.00
GNMA	2006 ABCDE Single Family	5.13	09/10/08	09/20/38	154,447.15	168,883.16			(697.18)		153,749.97	169,080.60	894.62	0.00
GNMA	2006 ABCDE Single Family	5.13	09/24/08	08/20/38	115,296.10	126,061.94			(528.40)		114,767.70	126,200.66	667.12	0.00
GNMA	2006 ABCDE Single Family	5.38	09/24/08	09/20/38	100,851.38	110,326.15			(443.11)		100,408.27	110,461.13	578.09	0.00
GNMA	2006 ABCDE Single Family	5.13	10/15/08	08/20/38	119,023.11	130,173.13			(543.98)		118,479.13	130,314.22	685.07	0.00
GNMA	2006 ABCDE Single Family	5.13	11/12/08	10/20/38	137,331.27	150,189.52			(631.43)		136,699.84	150,349.62	791.53	0.00
GNMA	2006 ABCDE Single Family	5.13	11/25/08	09/20/38	127,584.86	139,504.46			(644.45)		126,940.41	139,593.58	733.57	0.00
GNMA	2006 ABCDE Single Family	5.38	11/25/08	11/20/38	263,472.33	288,122.07			(1,128.28)		262,344.05	288,531.66	1,537.87	0.00
GNMA	2006 ABCDE Single Family	5.63	12/10/08	10/20/38	124,446.60	137,007.21			(521.42)		123,925.18	137,454.61	968.82	0.00
GNMA	2006 ABCDE Single Family	5.13	12/10/08	11/20/38	284,820.23	313,353.39			(11,391.95)		273,428.28	302,516.01	554.57	0.00
GNMA	2006 ABCDE Single Family	5.38	12/17/08	11/20/38	190,150.20	208,205.81			(911.06)		189,239.14	208,385.83	1,091.08	0.00
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	260,754.94	285,181.69			(1,446.19)		259,308.75	284,681.97	946.47	0.00
GNMA	2006 ABCDE Single Family	5.25	12/17/08	11/20/38	115,473.02	126,259.22			(501.63)		114,971.39	126,432.00	674.41	0.00
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	118,747.14	129,879.40			(626.06)		118,121.08	129,930.90	677.56	0.00
GNMA	2006 ABCDE Single Family	5.13	12/17/08	12/20/38	205,291.71	224,475.08			(107,166.46)		98,125.25	107,607.77	(9,700.85)	0.00
GNMA	2006 ABCDE Single Family	5.25	12/23/08	12/20/38	380,571.99	415,902.37			(117,215.18)		263,356.81	289,292.79	(9,394.40)	0.00
GNMA	2006 ABCDE Single Family	5.13	12/30/08	12/20/38	77,457.76	84,696.73			(341.32)		77,116.44	84,805.74	450.33	0.00
GNMA	2006 ABCDE Single Family	5.25	12/30/08	12/20/38	89,282.39	97,622.00			(396.47)		88,885.92	97,747.93	522.40	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family				128,875.15	140,530.27			(128,875.15)				(11,655.12)	0.00
FNMA	2006 ABCDE Single Family	5.38	08/09/06	08/01/36	260,780.74	281,027.36			(1,864.03)		258,916.71	282,128.52	2,965.19	0.00
FNMA	2006 ABCDE Single Family	5.13	08/10/06	07/01/36	197,548.92	212,882.53			(1,280.36)		196,268.56	213,860.17	2,258.00	0.00
FNMA	2006 ABCDE Single Family	5.38	08/23/06	08/01/36	181,795.61	195,910.95			(1,064.47)		180,731.14	196,934.64	2,088.16	0.00
FNMA	2006 ABCDE Single Family	5.63	08/23/06	08/01/36	281,070.86	306,023.43			(1,490.27)		279,580.59	306,465.09	1,931.93	0.00
FNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	210,470.08	226,808.40			(2,051.94)		208,418.14	227,100.50	2,344.04	0.00
FNMA	2006 ABCDE Single Family	5.38	09/06/06	09/01/36	510,665.41	556,005.08			(72,007.80)		438,657.61	480,032.60	(3,964.68)	0.00
FNMA	2006 ABCDE Single Family	5.63	09/06/06	08/01/36	157,967.39	171,992.05			(787.97)		157,179.42	172,294.65	1,090.57	0.00
FNMA	2006 ABCDE Single Family	5.13	09/12/06	09/01/36	564,618.30	615,180.77			(3,430.79)		561,187.51	613,670.27	1,920.29	0.00
FNMA	2006 ABCDE Single Family	5.38	09/12/06	09/01/36	308,620.15	340,006.32			(2,632.13)		305,988.02	334,939.14	(2,435.05)	0.00
FNMA	2006 ABCDE Single Family	5.63	09/20/06	09/01/36	181,386.16	197,491.63			(935.53)		180,450.63	197,805.37	1,249.27	0.00
FNMA	2006 ABCDE Single Family	5.38	09/20/06	09/01/36	431,951.17	476,314.44			(119,371.41)		312,579.76	340,608.68	(16,334.35)	0.00
FNMA	2006 ABCDE Single Family	5.13	09/20/06	09/01/36	188,035.99	202,638.56			(80,890.51)		107,145.48	116,753.20	(4,994.85)	0.00
FNMA	2006 ABCDE Single Family	5.38	09/26/06	09/01/36	309,888.45	333,954.52			(1,657.65)		308,230.80	335,870.44	3,573.57	0.00
FNMA	2006 ABCDE Single Family	5.38	10/05/06	09/01/36	497,663.12	544,567.12			(93,103.50)		404,559.62	440,838.56	(10,625.06)	0.00
FNMA	2006 ABCDE Single Family	5.63	10/17/06	09/01/36	155,266.12	169,054.01			(765.54)		154,500.58	169,361.06	1,072.59	0.00
FNMA	2006 ABCDE Single Family	5.13	10/17/06	10/01/36	793,108.21	866,645.38			(207,546.10)		585,562.11	638,076.93	(21,022.35)	0.00
FNMA	2006 ABCDE Single Family	5.38	10/17/06	10/01/36	366,440.65	403,992.70			(3,742.67)		362,697.98	397,159.04	(3,090.99)	0.00
FNMA	2006 ABCDE Single Family	5.38	10/24/06	11/01/36	480,596.48	523,279.03			(3,651.02)		476,945.46	521,637.44	2,009.43	0.00
FNMA	2006 ABCDE Single Family	5.38	11/02/06	11/01/36	318,760.78	343,522.74			(1,656.68)		317,104.10	345,545.99	3,679.93	0.00
FNMA	2006 ABCDE Single Family	5.63	11/02/06	10/01/36	74,797.64	81,440.59			(529.88)		74,267.76	81,411.93	501.22	0.00
FNMA	2006 ABCDE Single Family	5.13	11/02/06	10/01/36	299,124.83	327,207.06			(63,989.09)		235,135.74	256,307.53	(6,910.44)	0.00
FNMA	2006 ABCDE Single Family	5.38	11/14/06	11/01/36	652,716.65	714,576.10			(4,370.53)		648,346.12	709,274.03	(931.54)	0.00
FNMA	2006 ABCDE Single Family	5.63	11/14/06	11/01/36	166,770.44	181,582.83			(1,189.78)		165,580.66	181,509.95	1,116.90	0.00
FNMA	2006 ABCDE Single Family	5.13	11/14/06	11/01/36	343,839.06	370,550.66			(1,900.80)		341,938.26	372,609.47	3,959.61	0.00
FNMA	2006 ABCDE Single Family	5.38	11/21/06	10/01/36	383,860.85	420,104.95			(2,450.15)		381,410.70	417,138.27	(516.53)	0.00
FNMA	2006 ABCDE Single Family	5.63	11/21/06	11/01/36	112,843.08	122,866.08			(564.42)		112,278.66	123,080.42	778.76	0.00
FNMA	2006 ABCDE Single Family	5.13	11/21/06	11/01/36	106,491.59	114,792.68			(945.53)		105,546.06	115,060.18	1,213.03	0.00
FNMA	2006 ABCDE Single Family	5.38	11/28/06	11/01/36	129,178.30	139,214.38			(678.75)		128,499.55	140,026.27	1,490.64	0.00
FNMA	2006 ABCDE Single Family	5.13	11/28/06	11/01/36	103,071.17	111,137.88			(551.05)		102,520.12	111,791.51	1,204.68	0.00
FNMA	2006 ABCDE Single Family	5.63	11/28/06	11/01/36	56,665.59	61,698.85			(277.47)		56,388.12	61,813.02	391.64	0.00
FNMA	2006 ABCDE Single Family	5.38	12/12/06	11/01/36	296,332.83	324,744.50			(1,553.98)		294,778.85	322,678.73	(511.79)	0.00
FNMA	2006 ABCDE Single Family	5.63	12/12/06	11/01/36	239,860.78	263,055.59			(55,876.50)		183,984.28	201,686.02	(5,493.07)	0.00
FNMA	2006 ABCDE Single Family	5.13	12/12/06	11/01/36	179,533.87	192,970.19			(1,464.28)		178,069.59	193,575.91	2,070.00	0.00
FNMA	2006 ABCDE Single Family	5.38	12/27/06	11/01/36	617,763.42	672,642.90			(445,893.22)		171,870.20	187,289.44	(39,460.24)	0.00
FNMA	2006 ABCDE Single Family	5.63	12/27/06	12/01/36	225,021.67	245,012.35			(1,599.08)		223,422.59	244,920.89	1,507.62	0.00
FNMA	2006 ABCDE Single Family	5.13	12/27/06	10/01/36	50,301.34	54,209.69			(303.14)		49,998.20	54,483.52	576.97	0.00
FNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	689,174.57	757,488.63			(82,179.05)		606,995.52	663,564.76	(11,744.82)	0.00
FNMA	2006 ABCDE Single Family	5.63	01/09/07	12/01/36	221,790.24	243,403.27			(1,831.87)		219,958.37	241,733.81	162.41	0.00
FNMA	2006 ABCDE Single Family	5.13	01/09/07	12/01/36	227,614.25	245,302.40			(1,199.95)		226,414.30	246,728.64	2,626.19	0.00
FNMA	2006 ABCDE Single Family	5.38	01/30/07	12/01/36	932,870.54	1,026,730.11			(4,793.15)		928,077.39	1,020,438.13	(1,498.83)	0.00
FNMA	2006 ABCDE Single Family	5.63	01/30/07	12/01/36	517,779.32	567,975.33			(2,916.82)		514,862.50	565,516.86	458.35	0.00
FNMA	2006 ABCDE Single Family	5.13	01/30/07	01/01/37	55,699.86	60,060.90			(294.39)		55,405.47	60,418.38	651.87	0.00
FNMA	2006 ABCDE Single Family	5.38	02/13/07	01/01/37	446,333.36	490,991.59			(3,428.28)		442,905.08	484,385.28	(3,178.03)	0.00
FNMA	2006 ABCDE Single Family	5.63	02/13/07	01/01/37	109,968.72	119,740.77			(1,161.60)		108,807.12	119,279.25	700.08	0.00
FNMA	2006 ABCDE Single Family	5.13	02/13/07	01/01/37	330,458.44	356,144.43			(1,868.30)		328,590.14	358,077.65	3,801.52	0.00
FNMA	2006 ABCDE Single Family	5.38	02/20/07	01/01/37	140,928.54	151,883.47			(825.66)		140,102.88	152,676.58	1,618.77	0.00
FNMA	2006 ABCDE Single Family	5.63	02/20/07	01/01/37	259,884.39	284,828.61			(1,282.55)		258,601.84	284,392.61	846.55	0.00
FNMA	2006 ABCDE Single Family	5.13	02/20/07	01/01/37	290,083.83	312,632.21			(1,570.62)		288,513.21	314,405.21	3,343.62	0.00
FNMA	2006 ABCDE Single Family	5.38	03/06/07	02/01/37	401,133.12	440,367.10			(6,292.29)		394,840.83	432,371.32	(1,703.49)	0.00
FNMA	2006 ABCDE Single Family	5.63	03/06/07	02/01/37	82,018.36	89,307.61			(393.43)		81,624.93	89,481.92	567.74	0.00
FNMA	2006 ABCDE Single Family	5.63	03/20/07	02/01/37	55,626.67	60,570.70			(267.61)		55,359.06	60,688.09	385.00	0.00
FNMA	2006 ABCDE Single Family	5.13	03/27/07	03/01/37	145,739.47	157,070.90			(991.45)		144,748.02	157,741.00	1,661.55	0.00
FNMA	2006 ABCDE Single Family	5.38	04/10/07	03/01/37	656,924.96	715,319.32			(100,771.02)		556,153.94	608,384.73	(6,163.57)	0.00
FNMA	2006 ABCDE Single Family	5.63	04/10/07	03/01/37	26,206.27	28,535.78			(202.78)		26,003.49	28,506.97	173.97	0.00
FNMA	2006 ABCDE Single Family	5.13	04/10/07	03/01/37	364,423.97	397,706.81			(79,418.64)		285,005.33	310,589.71	(7,698.46)	0.00
FNMA	2006 ABCDE Single Family	5.38	04/24/07	04/01/37	774,788.79	844,942.55			(3,980.21)		770,808.58	842,980.84	2,018.50	0.00
FNMA	2006 ABCDE Single Family	5.13	04/24/07	04/01/37	260,190.96	280,424.75			(6,790.11)		253,400.85	276,150.34	2,515.70	0.00
FNMA	2006 ABCDE Single Family	5.63	04/24/07	04/01/37	106,485.97	115,952.43			(543.28)		105,942.69	116,143.03	733.88	0.00
FNMA	2006 ABCDE Single Family	5.13	05/08/07	04/01/37	230,601.36	248,535.37			(128,831.82)		101,769.54	110,906.63	(8,796.92)	0.00
FNMA	2006 ABCDE Single Family	5.38	05/22/07	04/01/37	75,475.21	81,345.41			(459.27)		75,015.94	81,751.48	865.34	0.00
FNMA	2006 ABCDE Single Family	5.13	05/22/07	04/01/37	94,636.28	101,996.71			(538.75)		94,097.53	102,546.33	1,088.37	0.00
FNMA	2006 ABCDE Single Family	5.38	06/05/07	05/01/37	303,553.16	332,147.83			(2,646.07)		300,907.09	329,075.49	(426.27)	0.00
FNMA	2006 ABCDE Single Family	5.63	06/05/07	05/01/37	122,221.84	122,200.52			(801.19)		121,420.65	122,150.72	751.39	0.00
FNMA	2006 ABCDE Single Family	5.13	06/05/07	04/01/37	258,429.76	278,530.83			(1,975.61)		256,454.15	279,482.02	2,926.80	0.00
FNMA	2006 ABCDE Single Family	5.38	06/19/07	05/01/37	193,542.33	208,598.05			(1,831.98)		191,710.35	208,926.36	2,160.29	0.00
FNMA	2006 ABCDE Single Family	5.63	07/03/07	07/01/37	204,804.16	223,018.69			(1,342.78)		203,461.38	223,058.70	1,382.79	0.00
FNMA	2006 ABCDE Single Family	5.13	07/03/07	06/01/37	67,334.52	72,587.29			(4,114.17)		63,220.35	68,913.47	440.35	0.00

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FNMA	2006 ABCDE Single Family	5.38	08/07/07	07/01/37	884,484.89	972,325.39			(80,072.44)		804,412.245	883,659.21	(8,593.74)	0.00
FNMA	2006 ABCDE Single Family	5.63	08/07/07	07/01/37	151,444.32	165,577.84			(78,017.14)		73,427.18	80,857.73	(6,702.97)	0.00
FNMA	2006 ABCDE Single Family	5.13	08/07/07	08/01/37	832,616.50	911,240.68			(113,495.85)		719,120.65	789,737.69	(8,007.14)	0.00
FNMA	2006 ABCDE Single Family	5.13	08/29/07	08/01/37	200,663.41	217,151.89			(1,025.74)		199,637.67	218,440.35	2,314.20	0.00
FNMA	2006 ABCDE Single Family	5.38	08/23/07	07/01/37	435,183.74	478,588.65			(163,083.11)		272,100.63	297,725.16	(17,780.38)	0.00
FNMA	2006 ABCDE Single Family	5.38	09/11/07	08/01/37	399,135.82	438,430.65			(2,000.55)		397,135.27	435,932.45	(497.65)	0.00
FNMA	2006 ABCDE Single Family	5.13	09/11/07	09/01/37	79,163.87	85,670.03			(384.12)		78,779.75	86,200.90	914.99	0.00
FNMA	2006 ABCDE Single Family				79,914.16	87,374.88			(79,914.16)				(7,460.72)	0.00
FNMA	2006 ABCDE Single Family	5.38	09/25/07	09/01/37	765,977.90	841,293.74			(4,011.72)		761,966.18	836,356.71	(925.31)	0.00
FNMA	2006 ABCDE Single Family	5.63	09/25/07	07/01/37	59,869.81	65,459.53			(389.65)		59,480.16	65,471.65	401.77	0.00
FNMA	2006 ABCDE Single Family	5.13	09/25/07	09/01/37	414,661.02	454,262.66			(101,916.01)		312,745.01	342,209.49	(10,137.16)	0.00
FNMA	2006 ABCDE Single Family	5.13	10/09/07	09/01/37	242,432.44	263,163.96			(1,179.85)		241,252.59	265,008.11	3,024.00	0.00
FNMA	2006 ABCDE Single Family	5.38	10/25/07	10/01/37	819,187.78	900,562.03			(322,008.93)		497,178.85	544,034.18	(34,518.92)	0.00
FNMA	2006 ABCDE Single Family	5.13	10/25/07	10/01/37	565,702.19	618,645.70			(2,907.88)		562,794.31	617,853.01	2,115.19	0.00
FNMA	2006 ABCDE Single Family	5.38	11/08/07	09/01/37	339,165.60	373,415.89			(1,929.45)		337,236.15	370,801.24	(685.20)	0.00
FNMA	2006 ABCDE Single Family	5.13	11/08/07	10/01/37	153,702.00	166,706.34			(1,122.76)		152,579.24	168,334.00	2,750.42	0.00
FNMA	2006 ABCDE Single Family	5.38	11/21/07	10/01/37	206,444.02	224,247.85			(962.14)		205,481.88	225,798.12	2,512.41	0.00
FNMA	2006 ABCDE Single Family	5.13	11/21/07	09/01/37	259,817.04	280,852.49			(1,305.72)		258,511.32	282,695.60	3,148.83	0.00
FNMA	2006 ABCDE Single Family	5.38	11/21/07	11/01/37	496,148.78	544,877.37			(2,510.20)		493,638.58	541,821.50	(545.67)	0.00
FNMA	2006 ABCDE Single Family	5.38	12/11/07	10/01/37	459,137.80	502,041.94			(132,168.41)		326,969.39	357,796.38	(12,077.15)	0.00
FNMA	2006 ABCDE Single Family	5.13	12/11/07	11/01/37	109,118.27	117,907.46			(539.89)		108,578.38	118,725.02	1,357.45	0.00
FNMA	2006 ABCDE Single Family	5.38	12/11/07	11/01/37	81,907.44	88,910.30			(385.39)		81,522.05	89,543.76	1,018.85	0.00
FNMA	2006 ABCDE Single Family	5.13	12/11/07	12/01/37	183,077.53	198,566.94			(992.88)		182,084.65	199,788.16	2,214.10	0.00
FNMA	2006 ABCDE Single Family	5.13	12/20/07	11/01/37	122,590.22	132,752.05			(618.31)		121,971.91	133,576.42	1,442.68	0.00
FNMA	2006 ABCDE Single Family	5.38	12/20/07	10/01/37	67,271.51	73,325.58			(386.27)		66,885.24	73,747.26	807.95	0.00
FNMA	2006 ABCDE Single Family	5.63	12/28/07	10/01/37	493,403.00	543,042.87			(2,259.74)		491,143.26	541,534.89	751.76	0.00
FNMA	2006 ABCDE Single Family	5.13	01/16/08	12/01/37	129,853.89	140,430.36			(617.84)		129,236.05	141,355.44	1,542.92	0.00
FNMA	2006 ABCDE Single Family	5.13	01/30/08	12/01/37	165,519.40	179,673.46			(1,181.67)		164,337.73	180,415.22	1,923.43	0.00
FNMA	2006 ABCDE Single Family	5.38	01/30/08	11/01/37	60,493.65	65,644.94			(279.10)		60,214.55	66,113.53	747.69	0.00
FNMA	2006 ABCDE Single Family	5.38	02/19/08	12/01/37	97,945.35	106,326.56			(450.15)		97,495.20	107,095.86	1,219.45	0.00
FNMA	2006 ABCDE Single Family	5.13	02/19/08	01/01/38	100,318.38	109,415.95			(738.82)		99,579.56	109,884.01	1,206.88	0.00
FNMA	2006 ABCDE Single Family	5.13	02/27/08	02/01/38	69,179.64	74,602.62			(357.76)		68,821.88	75,106.27	861.41	0.00
FNMA	2006 ABCDE Single Family	5.38	03/20/08	11/01/37	14,500.46	15,694.56			(2,154.57)		12,345.89	13,510.91	(29.08)	0.00
FNMA	2006 ABCDE Single Family	5.13	04/08/08	03/01/38	141,469.32	154,167.67			(1,132.97)		140,336.35	154,769.39	1,734.69	0.00
FNMA	2006 ABCDE Single Family	5.63	04/15/08	12/01/37	78,119.48	86,125.44			(4,863.47)		73,256.01	80,900.73	(361.24)	0.00
FNMA	2006 ABCDE Single Family	5.38	04/15/08	01/01/38	117,773.15	128,164.57			(536.81)		117,236.34	129,028.24	1,400.48	0.00
FNMA	2006 ABCDE Single Family	5.13	04/15/08	04/01/38	108,891.05	117,399.36			(507.59)		108,383.46	118,248.64	1,356.87	0.00
FNMA	2006 ABCDE Single Family	5.38	04/29/08	04/01/38	143,094.86	155,942.42			(62,979.08)		80,115.78	88,095.45	(4,867.89)	0.00
Freddie Mac	2006 ABCDE Single Family	5.38	06/18/08	04/01/38	208,902.81	225,722.60			(988.42)		207,914.39	226,820.16	2,085.98	0.00
Freddie Mac	2006 ABCDE Single Family	5.63	06/18/08	03/01/38	60,724.10	66,051.93			(325.92)		60,398.18	66,150.16	424.15	0.00
Freddie Mac	2006 ABCDE Single Family	5.13	06/25/08	12/01/37	118,389.24	127,633.75			(565.27)		117,823.97	128,183.96	1,115.48	0.00
Freddie Mac	2006 ABCDE Single Family	5.13	07/16/08	06/01/38	174,651.59	188,212.03			(999.63)		173,651.96	188,894.62	1,682.22	0.00
Freddie Mac	2006 ABCDE Single Family	5.63	07/16/08	05/01/38	33,101.71	35,875.29			(158.88)		32,942.83	35,963.99	247.58	0.00
Freddie Mac	2006 ABCDE Single Family	5.38	07/23/08	03/01/38	74,961.11	80,859.10			(423.59)		74,537.52	81,205.57	770.06	0.00
Freddie Mac	2006 ABCDE Single Family	5.38	08/13/08	07/01/38	116,484.04	126,016.18			(514.12)		115,969.92	126,628.39	1,126.33	0.00
Freddie Mac	2006 ABCDE Single Family	5.38	08/13/08	07/01/38	50,473.98	54,499.69			(200.04)		50,273.94	54,804.89	505.24	0.00
Freddie Mac	2006 ABCDE Single Family	5.63	09/24/08	07/01/38	111,724.97	121,236.36			(472.48)		111,252.49	121,602.50	838.62	0.00
Freddie Mac	2006 ABCDE Single Family	5.13	10/22/08	03/01/38	169,069.33	181,629.81			(807.67)		168,261.66	182,535.03	1,712.89	0.00
Freddie Mac	2006 ABCDE Single Family				153,425.25	165,311.01			(153,425.25)				(11,885.76)	0.00
Freddie Mac	2006 ABCDE Single Family	5.25	12/18/08	09/01/38	173,464.56	187,511.60			(1,807.54)		171,657.02	187,306.09	1,602.03	0.00
GNMA	2006 ABCDE Single Family	6.15	11/12/02	11/20/32	2,183.87	2,436.07			(14.40)		2,169.47	2,438.81	17.14	0.00
GNMA	2006 ABCDE Single Family	5.40	11/12/02	10/20/32	3,200.42	3,506.79			(34.35)		3,166.07	3,489.38	16.94	0.00
GNMA	2006 ABCDE Single Family	6.15	01/10/03	09/20/32	7,657.18	8,549.44			(64.09)		7,593.09	8,544.80	59.45	0.00
GNMA	2006 ABCDE Single Family	5.40	09/26/02	09/20/32	3,111.18	3,417.80			(28.75)		3,082.43	3,405.76	16.71	0.00
GNMA	2006 ABCDE Single Family	6.15	10/10/02	09/20/32	4,924.31	5,494.80			(41.49)		4,882.82	5,491.49	38.18	0.00
GNMA	2006 ABCDE Single Family	5.40	10/10/02	09/20/32	3,042.52	3,334.41			(21.56)		3,020.96	3,329.72	16.87	0.00
GNMA	2006 ABCDE Single Family	6.15	10/21/02	10/20/32	4,583.69	5,120.03			(38.74)		4,544.95	5,116.46	35.17	0.00
GNMA	2006 ABCDE Single Family	6.15	10/29/02	10/20/32	2,256.84	2,520.16			(14.93)		2,241.91	2,522.90	17.67	0.00
GNMA	2006 ABCDE Single Family	5.40	10/29/02	09/20/32	2,190.80	2,409.59			(26.94)		2,163.86	2,393.55	10.90	0.00
GNMA	2006 ABCDE Single Family	5.40	11/05/02	09/20/32	2,201.05	2,425.24			(25.89)		2,175.16	2,410.18	10.83	0.00
GNMA	2006 ABCDE Single Family	6.15	11/19/02	11/20/32	3,593.68	4,006.85			(22.96)		3,570.72	4,012.62	28.73	0.00
GNMA	2006 ABCDE Single Family	5.40	11/19/02	11/20/32	4,303.11	4,717.82			(30.65)		4,272.46	4,710.68	23.51	0.00
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	10,714.45	11,844.86			(79.73)		10,634.72	11,968.49	203.36	0.00
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	3,617.94	3,970.94			(37.82)		3,580.12	3,951.59	18.47	0.00
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	2,188.38	2,443.64			(23.66)		2,164.72	2,436.30	16.32	0.00
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	2,124.88	2,335.44			(34.03)		2,090.85	2,310.98	9.57	0.00
GNMA	2006 ABCDE Single Family	5.40	12/12/02	12/20/32	4,445.21	4,879.04			(37.41)		4,407.80	4,865.26	23.63	0.00
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,733.90	3,053.22			(19.70)		2,714.20	3,054.70	21.18	0.00

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	8,938.74	9,800.55			(65.37)		8,873.37	9,783.79	48.61	0.00
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	5,201.48	5,802.54			(2,931.84)		2,269.64	2,551.59	(319.11)	0.00
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	4,421.92	4,848.30			(30.55)		4,391.37	4,841.98	24.23	0.00
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	17,022.38	19,003.28			(137.64)		16,884.74	18,997.10	131.46	0.00
GNMA	2006 ABCDE Single Family	5.40	01/23/03	01/20/33	4,312.24	4,727.54			(29.82)		4,282.42	4,721.54	23.82	0.00
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	4,581.30	5,117.21			(34.90)		4,546.40	5,117.93	35.62	0.00
GNMA	2006 ABCDE Single Family	6.15	01/30/03	01/20/33	4,451.56	4,972.26			(40.02)		4,411.54	4,966.09	33.85	0.00
GNMA	2006 ABCDE Single Family	5.40	01/30/03	01/20/33	9,873.08	10,823.88			(73.53)		9,799.55	10,804.23	53.88	0.00
GNMA	2006 ABCDE Single Family	6.15	02/12/03	02/20/33	7,990.45	8,925.18			(91.13)		7,899.32	8,892.39	58.34	0.00
GNMA	2006 ABCDE Single Family	6.15	02/20/03	02/20/33	7,485.98	8,357.33			(51.37)		7,434.61	8,364.91	58.95	0.00
GNMA	2006 ABCDE Single Family	5.40	03/03/03	03/20/33	5,133.67	5,628.34			(34.74)		5,098.93	5,622.02	28.42	0.00
GNMA	2006 ABCDE Single Family	6.15	02/27/03	02/20/33	12,270.27	13,561.34			(77.42)		12,192.85	13,703.86	219.94	0.00
GNMA	2006 ABCDE Single Family	6.15	03/12/03	02/20/33	3,883.28	4,330.56			(30.76)		3,852.52	4,329.91	30.11	0.00
GNMA	2006 ABCDE Single Family	6.15	03/24/03	03/20/33	6,859.47	7,658.24			(45.69)		6,813.78	7,666.74	54.19	0.00
GNMA	2006 ABCDE Single Family	6.15	04/02/03	04/20/33	1,988.29	2,217.42			(12.22)		1,976.07	2,221.05	15.85	0.00
GNMA	2006 ABCDE Single Family	6.15	04/10/03	03/20/33	2,209.25	2,463.76			(14.52)		2,194.73	2,466.74	17.50	0.00
GNMA	2006 ABCDE Single Family	6.15	04/24/03	04/20/33	4,986.91	5,561.62			(30.88)		4,956.03	5,570.47	39.73	0.00
GNMA	2006 ABCDE Single Family	6.15	04/29/03	03/20/33	3,862.93	4,308.04			(25.10)		3,837.83	4,313.61	30.67	0.00
GNMA	2006 ABCDE Single Family	6.15	05/08/03	04/20/33	3,706.66	4,133.86			(23.80)		3,682.86	4,139.49	29.43	0.00
GNMA	2006 ABCDE Single Family	6.15	06/19/03	05/20/33	1,254.31	1,390.33			(20.44)		1,233.87	1,378.39	8.50	0.00
GNMA	2006 ABCDE Single Family	6.15	07/17/03	07/20/33	2,290.26	2,554.38			(14.41)		2,275.85	2,558.21	18.24	0.00
GNMA	2006 ABCDE Single Family				2,138.71	2,385.43			(2,138.71)				(246.72)	0.00
GNMA	2006 ABCDE Single Family	6.15	09/29/03	09/20/33	2,639.81	2,941.17			(15.91)		2,623.90	2,946.39	21.13	0.00
GNMA	2006 ABCDE Single Family	6.15	10/09/03	08/20/33	2,575.69	2,872.90			(15.58)		2,560.11	2,877.91	20.59	0.00
GNMA	2006 ABCDE Single Family	6.15	03/11/04	03/20/34	2,744.89	3,062.07			(22.11)		2,722.78	3,061.21	21.25	0.00
GNMA	2006 ABCDE Single Family	5.40	07/08/04	06/20/34	15,698.77	17,225.67			(101.76)		15,597.01	17,212.33	88.42	0.00
GNMA	2006 ABCDE Single Family	5.40	06/17/04	06/20/34	11,522.36	12,642.76			(111.63)		11,410.73	12,592.21	61.08	0.00
GNMA	2006 ABCDE Single Family	5.40	09/09/04	09/20/34	17,350.75	18,876.19			(109.40)		17,241.35	18,846.60	79.81	0.00
GNMA	2006 ABCDE Single Family	5.40	09/16/04	09/20/34	15,375.80	16,853.56			(92.92)		15,282.88	16,848.04	87.40	0.00
GNMA	2006 ABCDE Single Family	5.40	07/15/04	07/20/34	4,838.68	5,309.33			(30.86)		4,807.82	5,305.71	27.24	0.00
GNMA	2006 ABCDE Single Family	5.40	07/29/04	07/20/34	8,359.37	9,172.54			(51.95)		8,307.42	9,167.90	47.31	0.00
GNMA	2006 ABCDE Single Family	5.40	08/05/04	08/20/34	4,210.15	4,619.83			(25.51)		4,184.64	4,618.22	23.90	0.00
GNMA	2006 ABCDE Single Family	5.40	08/12/04	08/20/34	26,369.04	28,934.82			(161.02)		26,208.02	28,923.33	149.53	0.00
GNMA	2006 ABCDE Single Family	5.40	08/20/04	08/20/34	4,642.79	5,090.15			(35.26)		4,607.53	5,080.49	25.60	0.00
GNMA	2006 ABCDE Single Family	5.40	12/02/04	12/20/34	4,575.38	5,021.07			(27.91)		4,547.47	5,019.12	25.96	0.00
GNMA	2006 ABCDE Single Family	5.40	10/14/04	10/20/34	12,850.88	13,981.58			(6,907.90)		5,942.98	6,496.67	(577.01)	0.00
GNMA	2006 ABCDE Single Family	5.40	10/21/04	10/20/34	44,196.46	48,499.39			(299.39)		43,897.07	48,447.56	247.56	0.00
GNMA	2006 ABCDE Single Family	4.49	10/21/04	10/20/34	14,011.73	14,810.41			(7,108.47)		6,903.26	7,374.21	(327.73)	0.00
GNMA	2006 ABCDE Single Family	5.40	10/28/04	10/20/34	7,613.26	8,282.87			(48.36)		7,564.90	8,269.50	34.99	0.00
GNMA	2006 ABCDE Single Family	4.49	10/29/04	10/20/34	13,313.38	13,879.72			(103.71)		13,209.67	13,896.02	120.01	0.00
GNMA	2006 ABCDE Single Family	4.49	11/04/04	10/20/34	47,726.99	50,378.29			(5,832.57)		41,894.42	44,636.97	91.25	0.00
GNMA	2006 ABCDE Single Family	5.40	11/04/04	11/20/34	10,882.01	11,928.41			(65.67)		10,816.34	11,924.62	61.88	0.00
GNMA	2006 ABCDE Single Family	4.49	11/10/04	11/20/34	18,836.99	19,638.57			(138.58)		18,698.41	19,670.23	170.24	0.00
GNMA	2006 ABCDE Single Family	5.40	11/10/04	11/20/34	3,017.87	3,308.07			(17.77)		3,000.10	3,307.48	17.18	0.00
GNMA	2006 ABCDE Single Family	4.49	11/18/04	11/20/34	13,022.91	13,570.71			(94.94)		12,927.97	13,593.56	117.79	0.00
FNMA	2006 ABCDE Single Family	5.40	08/14/03	09/01/32	2,458.77	2,650.83			(18.74)		2,440.03	2,660.08	27.99	0.00
FNMA	2006 ABCDE Single Family	6.15	08/14/03	12/01/31	1,728.28	1,892.95			(72.25)		1,656.03	1,827.87	7.17	0.00
FNMA	2006 ABCDE Single Family	6.15	04/15/04	02/01/34	4,603.57	5,047.41			(26.40)		4,577.17	5,057.93	36.92	0.00
FNMA	2006 ABCDE Single Family	5.40	10/28/04	10/01/34	8,682.10	9,352.45			(58.38)		8,623.72	9,396.56	102.49	0.00
GNMA	2006 ABCDE Single Family	5.40	08/29/02	08/20/32	2,747.48	3,018.19			(33.15)		2,714.33	2,998.77	13.73	0.00
GNMA	2006 ABCDE Single Family	6.15	09/12/02	08/20/32	2,736.47	3,055.21			(18.64)		2,717.83	3,057.99	21.42	0.00
GNMA	2006 ABCDE Single Family	5.40	09/19/02	09/20/32	4,701.41	5,154.23			(34.47)		4,666.94	5,145.32	25.56	0.00
GNMA	2006 ABCDE Single Family	4.49	12/09/04	12/20/34	50,995.76	53,606.82			(464.24)		50,531.52	54,091.88	949.30	0.00
GNMA	2006 ABCDE Single Family	4.49	12/16/04	12/20/34	38,508.70	40,583.70			(254.35)		38,254.35	40,813.09	483.74	0.00
GNMA	2006 ABCDE Single Family	4.49	11/23/04	11/20/34	33,510.68	35,183.33			(235.57)		33,275.11	35,368.70	420.94	0.00
GNMA	2006 ABCDE Single Family	4.49	12/02/04	12/20/34	88,339.16	93,200.79			(604.74)		87,734.42	93,752.20	1,156.15	0.00
GNMA	2006 ABCDE Single Family	4.49	12/23/04	12/20/34	40,393.55	42,412.96			(280.27)		40,113.28	42,796.61	663.92	0.00
GNMA	2006 ABCDE Single Family	4.49	12/29/04	12/20/34	35,105.31	36,858.99			(255.87)		34,849.44	37,043.52	440.40	0.00
GNMA	2006 ABCDE Single Family	4.49	01/06/05	01/20/35	76,370.45	80,161.33			(7,041.29)		69,329.16	74,030.21	910.17	0.00
GNMA	2006 ABCDE Single Family	4.49	01/13/05	01/20/35	51,413.45	54,252.02			(400.60)		51,012.85	54,500.89	649.47	0.00
GNMA	2006 ABCDE Single Family	5.40	01/13/05	01/20/35	2,253.00	2,472.52			(20.40)		2,232.60	2,464.19	12.07	0.00
GNMA	2006 ABCDE Single Family	4.49	01/19/05	01/20/35	50,059.14	52,823.11			(551.51)		49,507.63	52,892.92	621.32	0.00
GNMA	2006 ABCDE Single Family				6,370.58	6,983.72			(6,370.58)				(613.14)	0.00
GNMA	2006 ABCDE Single Family	4.49	01/27/05	01/20/35	65,829.27	68,516.39			(682.78)		65,146.49	69,146.28	1,312.67	0.00
GNMA	2006 ABCDE Single Family	4.49	02/03/05	02/20/35	101,764.31	107,385.00			(7,315.59)		94,448.72	100,908.79	839.38	0.00
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	35,832.36	37,750.69			(237.15)		35,595.21	37,969.46	455.92	0.00
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	52,940.11	55,864.38			(370.89)		52,569.22	56,165.10	671.61	0.00
GNMA	2006 ABCDE Single Family	4.49	02/17/05	02/20/35	42,933.06	45,231.73			(7,372.82)		35,560.24	37,794.11	(64.80)	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	4.49	02/24/05	02/20/35	36,531.39	38,346.19			(269.33)		36,262.06	38,742.46	665.60	0.00
GNMA	2006 ABCDE Single Family	4.49	03/03/05	03/20/35	51,989.77	54,703.54			(361.34)		51,628.43	55,161.10	818.90	0.00
GNMA	2006 ABCDE Single Family	4.49	03/11/05	03/20/35	5,851.38	6,095.31			(40.66)		5,810.72	6,108.53	53.88	0.00
GNMA	2006 ABCDE Single Family	5.40	03/17/05	02/20/35	5,539.54	6,079.75			(33.88)		5,505.66	6,077.27	31.40	0.00
GNMA	2006 ABCDE Single Family	4.49	03/17/05	03/20/35	33,206.75	34,985.55			(229.59)		32,977.16	35,177.49	421.53	0.00
GNMA	2006 ABCDE Single Family	4.49	03/24/05	03/20/35	20,274.94	21,120.20			(7,220.91)		13,054.03	13,723.19	(176.10)	0.00
GNMA	2006 ABCDE Single Family	4.49	04/07/05	04/20/35	27,267.53	28,506.37			(239.48)		27,028.05	28,762.39	495.50	0.00
GNMA	2006 ABCDE Single Family	4.49	04/14/05	04/20/35	6,319.77	6,670.16			(166.96)		6,152.81	6,573.84	70.64	0.00
GNMA	2006 ABCDE Single Family	4.49	04/21/05	04/20/35	65,797.20	69,324.54			(426.31)		65,370.89	69,735.39	837.16	0.00
GNMA	2006 ABCDE Single Family	4.49	04/28/05	04/20/35	34,603.90	36,459.13			(227.03)		34,376.87	36,672.20	440.10	0.00
GNMA	2006 ABCDE Single Family	5.40	04/28/05	04/20/35	5,861.88	6,426.60			(34.01)		5,827.87	6,426.01	33.42	0.00
GNMA	2006 ABCDE Single Family	4.49	05/05/05	05/20/35	54,953.53	57,684.67			(362.65)		54,590.88	58,022.23	700.21	0.00
GNMA	2006 ABCDE Single Family	5.40	05/05/05	04/20/35	4,817.42	5,242.25			(29.40)		4,788.02	5,235.09	22.24	0.00
GNMA	2006 ABCDE Single Family	5.40	07/07/05	07/20/35	1,908.77	2,093.25			(13.66)		1,895.11	2,090.22	10.63	0.00
GNMA	2006 ABCDE Single Family	4.49	05/26/05	05/20/35	6,655.98	6,933.90			(42.83)		6,613.15	6,952.52	61.45	0.00
GNMA	2006 ABCDE Single Family	5.40	06/09/05	05/20/35	3,307.06	3,625.74			(19.65)		3,287.41	3,624.89	18.80	0.00
FNMA	2006 ABCDE Single Family	4.49	12/23/04	12/01/34	13,692.86	14,197.29			(103.04)		13,589.82	14,229.25	135.00	0.00
FNMA	2006 ABCDE Single Family	4.49	01/19/05	01/01/35	5,743.57	5,952.01			(38.88)		5,704.69	5,970.44	57.31	0.00
FNMA	2006 ABCDE Single Family	4.49	01/27/05	01/01/35	12,502.84	12,964.92			(98.78)		12,404.06	12,988.94	122.80	0.00
FNMA	2006 ABCDE Single Family	4.49	03/14/05	12/01/34	7,375.89	7,647.56			(51.98)		7,323.91	7,668.46	72.88	0.00
FNMA	2006 ABCDE Single Family	5.40	03/24/05	02/01/35	3,753.87	4,043.70			(21.85)		3,732.02	4,065.72	43.87	0.00
FNMA	2006 ABCDE Single Family	4.49	04/07/05	02/01/35	7,062.22	7,324.47			(105.28)		6,956.94	7,286.05	66.86	0.00
FNMA	2006 ABCDE Single Family	5.40	07/14/05	04/01/35	4,957.83	5,344.68			(29.25)		4,928.58	5,373.37	57.94	0.00
2006 ABCDE Single Family Total					121,577,381.35	131,976,175.16	2,241,174.80	(6,376,310.42)	(9,028,780.74)	0.00	108,413,464.99	118,584,059.36	(228,199.44)	0.00
Repo Agmt	2006 FGH Single Family	0.06	11/29/13	12/02/13	63,858.79	63,858.79		669.28			64,528.07	64,528.07	-	0.00
GIC's	2006 FGH Single Family	4.33	05/25/07	02/26/36	3,352,602.87	3,352,602.87	52,606.28				3,405,209.15	3,405,209.15	-	0.00
Repo Agmt	2006 FGH Single Family	0.06	11/29/13	12/02/13	2,433,550.54	2,433,550.54		(1,376,043.71)			1,057,506.83	1,057,506.83	-	0.00
GNMA	2006 FGH Single Family	5.49	01/30/07	01/20/37	3,167,434.49	3,472,516.55			(399,906.05)		2,767,528.44	3,042,985.10	(29,625.40)	0.00
GNMA	2006 FGH Single Family	5.15	02/13/07	01/20/37	31,901.69	35,207.54			(392.18)		31,509.51	34,965.00	149.64	0.00
GNMA	2006 FGH Single Family	5.49	02/13/07	02/20/37	1,166,462.36	1,274,070.30			(6,959.63)		1,159,502.73	1,275,390.65	8,279.98	0.00
GNMA	2006 FGH Single Family	5.49	02/13/07	01/20/37	170,021.37	185,982.72			(78,267.89)		91,753.48	100,889.85	(6,824.98)	0.00
GNMA	2006 FGH Single Family	5.70	02/20/07	02/20/37	333,346.70	367,235.65			(1,666.65)		331,680.05	368,242.61	2,673.61	0.00
GNMA	2006 FGH Single Family	5.15	02/20/07	01/20/37	716,382.02	787,022.76			(4,591.68)		711,790.34	786,513.27	4,082.19	0.00
GNMA	2006 FGH Single Family	5.15	03/07/07	02/20/37	296,735.64	324,747.64			(1,526.14)		295,209.50	324,839.61	1,618.11	0.00
GNMA	2006 FGH Single Family	5.49	03/20/07	03/20/37	703,723.46	771,595.93			(4,262.78)		699,460.68	771,294.82	3,961.67	0.00
GNMA	2006 FGH Single Family	5.15	03/20/07	02/20/37	111,207.43	121,727.02			(566.65)		110,640.78	121,771.56	611.19	0.00
GNMA	2006 FGH Single Family	5.49	03/06/07	02/20/37	1,237,407.45	1,352,649.46			(88,719.12)		1,148,688.33	1,262,950.20	(980.14)	0.00
GNMA	2006 FGH Single Family	5.49	03/20/07	02/20/37	114,724.46	125,770.08			(46,398.68)		68,325.78	75,336.74	(4,034.66)	0.00
GNMA	2006 FGH Single Family	5.70	04/24/07	04/20/37	347,968.32	383,969.35			(134,708.25)		213,260.07	236,848.75	(12,412.35)	0.00
GNMA	2006 FGH Single Family	5.15	04/24/07	04/20/37	586,625.36	642,126.25			(3,167.09)		583,458.27	641,924.66	2,965.50	0.00
GNMA	2006 FGH Single Family	5.49	04/24/07	04/20/37	997,328.53	1,093,457.60			(6,005.05)		991,323.48	1,092,961.37	5,508.82	0.00
GNMA	2006 FGH Single Family	5.15	03/27/07	03/20/37	588,580.99	642,489.35			(3,113.29)		585,467.70	644,287.30	4,911.24	0.00
GNMA	2006 FGH Single Family	5.49	03/27/07	02/20/37	371,809.22	406,712.58			(1,921.70)		369,887.52	406,930.05	2,139.17	0.00
GNMA	2006 FGH Single Family	5.15	04/10/07	04/20/37	508,583.27	556,658.42			(127,493.97)		381,089.30	418,056.75	(11,107.70)	0.00
GNMA	2006 FGH Single Family	5.49	04/10/07	03/20/37	744,573.13	816,144.79			(5,194.65)		739,378.48	815,176.89	4,226.75	0.00
GNMA	2006 FGH Single Family	5.49	04/10/07	02/20/37	85,056.74	93,476.83			(704.87)		84,351.87	93,237.07	465.11	0.00
GNMA	2006 FGH Single Family	5.15	05/08/07	04/20/37	253,174.61	277,698.13			(1,471.01)		251,703.60	277,622.43	1,395.31	0.00
GNMA	2006 FGH Single Family	5.15	05/08/07	03/20/37	67,093.90	73,443.41			(354.91)		66,738.99	73,455.94	367.44	0.00
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	254,433.86	278,257.67			(1,220.54)		253,213.32	278,446.96	1,409.83	0.00
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	104,151.62	113,944.82			(524.27)		103,627.35	113,849.64	429.09	0.00
GNMA	2006 FGH Single Family	5.70	05/08/07	04/20/37	90,694.03	99,859.09			(543.78)		90,150.25	100,036.32	721.01	0.00
GNMA	2006 FGH Single Family	5.15	05/22/07	05/20/37	91,879.15	101,439.06			(2,397.59)		89,481.56	99,326.10	284.63	0.00
GNMA	2006 FGH Single Family	5.49	05/22/07	04/20/37	215,419.98	236,780.60			(1,647.23)		213,772.75	236,301.94	1,168.57	0.00
GNMA	2006 FGH Single Family	5.15	06/05/07	05/20/37	358,724.49	392,021.30			(1,837.54)		356,886.95	392,381.11	2,197.35	0.00
GNMA	2006 FGH Single Family	5.70	06/05/07	05/20/37	141,392.42	155,786.43			(646.32)		140,746.10	156,280.71	1,140.60	0.00
GNMA	2006 FGH Single Family	5.49	06/05/07	05/20/37	391,898.58	429,662.86			(111,427.84)		280,470.74	308,534.77	(9,700.25)	0.00
GNMA	2006 FGH Single Family	5.15	06/19/07	06/20/37	257,110.25	281,110.10			(1,317.60)		255,792.65	281,304.99	1,512.49	0.00
GNMA	2006 FGH Single Family	5.70	06/19/07	06/20/37	237,225.10	261,980.74			(1,487.26)		235,737.84	262,356.76	1,863.28	0.00
GNMA	2006 FGH Single Family	5.15	07/03/07	06/20/37	263,480.75	287,025.75			(8,130.81)		255,349.94	280,089.47	1,194.53	0.00
GNMA	2006 FGH Single Family	5.70	07/03/07	06/20/37	242,509.51	267,594.67			(1,119.76)		241,389.75	268,430.61	1,955.70	0.00
GNMA	2006 FGH Single Family	5.49	07/03/07	07/20/37	298,676.32	326,688.66			(1,405.54)		297,270.78	327,043.02	1,759.90	0.00
GNMA	2006 FGH Single Family	5.49	07/03/07	06/20/37	63,076.23	69,002.45			(297.72)		62,778.51	69,073.02	368.29	0.00
GNMA	2006 FGH Single Family	5.15	07/17/07	06/20/37	565,102.06	616,320.64			(2,818.92)		562,283.14	618,452.47	4,950.75	0.00
GNMA	2006 FGH Single Family	5.70	07/17/07	06/20/37	210,489.75	231,919.34			(964.03)		209,525.72	232,655.29	1,699.98	0.00
GNMA	2006 FGH Single Family	5.15	08/07/07	07/20/37	538,040.24	587,311.40			(2,642.42)		535,397.82	589,129.95	4,460.97	0.00
GNMA	2006 FGH Single Family	5.70	08/07/07	07/20/37	84,263.05	92,888.92			(402.84)		83,860.21	93,157.67	671.59	0.00
GNMA	2006 FGH Single Family	5.49	08/07/07	06/20/37	416,891.45	458,306.70			(2,969.24)		413,922.21	457,662.61	2,325.15	0.00

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 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2006 FGH Single Family	5.15	11/21/07	10/20/37	473,110.52	517,694.27			(136,351.68)		336,758.84	365,379.06	(15,963.53)	0.00
GNMA	2006 FGH Single Family	5.70	11/21/07	11/20/37	274,995.95	303,208.61			(1,224.99)		273,770.96	304,174.29	2,190.67	0.00
GNMA	2006 FGH Single Family	5.49	11/21/07	10/20/37	92,214.90	100,794.94			(421.44)		91,793.46	100,921.02	547.52	0.00
GNMA	2006 FGH Single Family	5.49	09/25/07	09/20/37	167,988.31	183,842.11			(878.05)		167,110.26	183,918.91	954.85	0.00
GNMA	2006 FGH Single Family	5.15	09/25/07	09/20/37	1,251,599.99	1,368,695.40			(6,077.96)		1,245,522.03	1,369,795.80	7,178.36	0.00
GNMA	2006 FGH Single Family	5.49	09/25/07	08/20/37	396,893.53	436,222.59			(246,643.16)		150,250.37	165,040.43	(24,539.00)	0.00
GNMA	2006 FGH Single Family	5.70	09/25/07	09/20/37	135,041.49	149,239.49			(1,428.88)		133,612.61	148,790.75	980.14	0.00
GNMA	2006 FGH Single Family	5.15	10/09/07	09/20/37	708,198.00	774,892.99			(3,603.49)		704,594.51	775,382.43	4,092.93	0.00
GNMA	2006 FGH Single Family	5.49	10/09/07	08/20/37	74,629.45	81,599.13			(344.67)		74,284.78	81,686.57	432.11	0.00
GNMA	2006 FGH Single Family	5.15	08/23/07	08/20/37	780,450.30	853,868.95			(4,117.12)		776,333.18	854,271.39	4,519.56	0.00
GNMA	2006 FGH Single Family	5.49	08/23/07	07/20/37	379,589.30	415,352.62			(1,816.77)		377,772.53	415,767.65	2,231.80	0.00
GNMA	2006 FGH Single Family	5.70	08/23/07	08/20/37	326,514.47	360,474.33			(1,700.17)		324,814.30	361,374.74	2,600.58	0.00
GNMA	2006 FGH Single Family	5.15	09/11/07	08/20/37	365,717.97	399,722.53			(1,776.94)		363,941.03	400,077.10	2,131.51	0.00
GNMA	2006 FGH Single Family	5.70	09/11/07	08/20/37	147,912.44	165,678.33			(841.89)		147,070.55	165,951.10	1,114.66	0.00
GNMA	2006 FGH Single Family	5.49	09/11/07	08/20/37	237,847.31	260,322.65			(1,121.82)		236,725.49	260,583.92	1,383.09	0.00
GNMA	2006 FGH Single Family				181,620.23	199,868.06			(181,620.23)				(18,247.83)	0.00
GNMA	2006 FGH Single Family	5.15	11/28/07	11/20/37	327,669.04	356,145.94			(1,761.55)		325,907.49	356,025.49	1,641.10	0.00
GNMA	2006 FGH Single Family	5.15	11/28/07	11/20/37	89,363.24	97,686.35			(428.52)		88,934.72	97,773.92	516.09	0.00
GNMA	2006 FGH Single Family	5.70	12/11/07	11/20/37	200,674.97	221,283.05			(883.01)		199,791.96	222,001.82	1,601.78	0.00
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	71,903.86	78,691.10			(389.22)		71,514.64	78,715.04	413.16	0.00
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	165,228.92	180,611.85			(747.71)		164,481.21	180,845.91	981.77	0.00
GNMA	2006 FGH Single Family	5.70	10/25/07	10/20/37	473,795.28	523,162.60			(2,249.09)		471,546.19	524,673.42	3,759.91	0.00
GNMA	2006 FGH Single Family	5.15	10/25/07	10/20/37	1,082,522.67	1,187,194.94			(10,531.86)		1,071,990.81	1,182,431.33	5,768.25	0.00
GNMA	2006 FGH Single Family	5.15	11/08/07	10/20/37	330,904.77	361,565.46			(1,602.64)		329,302.13	361,932.48	1,969.66	0.00
GNMA	2006 FGH Single Family	5.70	11/08/07	10/20/37	300,723.20	332,036.91			(1,345.27)		299,377.93	333,093.54	2,401.90	0.00
GNMA	2006 FGH Single Family	5.49	11/08/07	09/20/37	165,659.82	181,170.53			(759.14)		164,900.68	181,366.02	954.63	0.00
GNMA	2006 FGH Single Family	5.49	01/16/08	12/20/37	149,674.67	163,627.86			(674.03)		149,000.64	163,832.92	879.09	0.00
GNMA	2006 FGH Single Family	5.70	12/28/07	12/20/37	152,252.88	167,928.77			(730.83)		151,522.05	168,397.10	1,199.16	0.00
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	140,875.78	154,203.38			(667.76)		140,208.02	154,354.49	818.87	0.00
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	172,153.27	189,286.50			(8,689.76)		163,463.51	180,966.47	369.73	0.00
GNMA	2006 FGH Single Family	5.70	12/11/07	12/20/37	243,128.39	268,060.97			(59,597.51)		183,530.88	203,927.11	(4,536.35)	0.00
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	275,845.94	301,828.23			(1,336.85)		274,509.09	302,133.98	1,642.60	0.00
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	82,485.66	90,181.79			(394.24)		82,091.42	90,263.90	476.35	0.00
GNMA	2006 FGH Single Family	5.70	12/20/07	12/20/37	195,315.90	215,353.02			(961.82)		194,354.08	215,942.87	1,551.67	0.00
GNMA	2006 FGH Single Family	5.15	01/30/08	01/20/38	63,130.05	69,016.57			(306.45)		62,823.60	69,075.54	365.42	0.00
GNMA	2006 FGH Single Family	5.15	01/16/08	12/20/37	373,744.54	408,023.99			(126,453.69)		247,290.85	271,872.53	(9,697.77)	0.00
GNMA	2006 FGH Single Family	5.49	01/30/08	12/20/37	93,087.35	101,755.33			(420.57)		92,666.78	101,890.77	556.01	0.00
GNMA	2006 FGH Single Family	5.15	01/30/08	12/20/37	117,447.16	128,779.58			(1,071.41)		116,375.75	128,351.02	642.85	0.00
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	98,023.90	107,186.17			(439.28)		97,584.62	107,315.96	569.07	0.00
GNMA	2006 FGH Single Family	5.70	01/30/08	12/20/37	71,459.94	78,781.56			(312.93)		71,147.01	79,043.61	574.98	0.00
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	68,789.93	75,205.11			(324.39)		68,465.54	75,279.93	399.21	0.00
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	597,594.36	652,286.64			(2,770.72)		594,823.64	654,104.64	4,588.72	0.00
GNMA	2006 FGH Single Family	5.15	03/12/08	02/20/38	193,752.76	211,505.69			(907.30)		192,845.46	211,779.24	1,180.85	0.00
GNMA	2006 FGH Single Family	5.49	03/12/08	02/20/38	88,338.25	97,168.40			(3,312.73)		85,025.52	94,058.57	202.90	0.00
GNMA	2006 FGH Single Family	5.49	03/12/08	03/20/38	81,524.09	89,117.00			(361.53)		81,162.56	89,235.82	480.35	0.00
GNMA	2006 FGH Single Family	5.15	02/19/08	02/20/38	122,524.15	133,936.01			(623.54)		121,900.61	134,017.65	705.18	0.00
GNMA	2006 FGH Single Family	5.49	02/19/08	02/20/38	167,918.66	183,205.82			(97,747.61)		70,171.05	77,174.46	(8,283.75)	0.00
GNMA	2006 FGH Single Family	5.49	02/27/08	02/20/38	119,012.24	130,243.34			(740.57)		118,271.67	130,186.69	683.92	0.00
GNMA	2006 FGH Single Family	5.49	03/20/08	02/20/38	87,870.71	95,957.29			(389.17)		87,481.54	96,237.34	669.22	0.00
GNMA	2006 FGH Single Family	5.49	03/20/08	03/20/38	102,369.42	112,038.07			(505.08)		101,864.34	112,130.30	597.31	0.00
GNMA	2006 FGH Single Family	5.70	03/27/08	03/20/38	81,385.84	89,757.00			(361.09)		81,024.75	90,039.49	643.58	0.00
GNMA	2006 FGH Single Family	5.70	04/22/08	12/20/37	112,206.51	123,763.17			(509.88)		111,696.63	124,141.46	888.17	0.00
GNMA	2006 FGH Single Family	5.15	04/22/08	04/20/38	79,024.75	86,400.60			(363.91)		78,660.84	86,496.16	459.47	0.00
GNMA	2006 FGH Single Family	5.49	05/07/08	04/20/38	221,678.72	242,417.51			(1,001.17)		220,677.55	242,700.07	1,283.73	0.00
GNMA	2006 FGH Single Family				153,323.65	165,465.03			(153,323.65)				(12,141.38)	0.00
GNMA	2006 FGH Single Family	5.49	05/14/08	04/20/38	69,771.54	76,290.20			(311.21)		69,460.33	76,388.37	409.38	0.00
GNMA	2006 FGH Single Family	5.15	05/21/08	05/20/38	201,098.46	219,765.59			(937.85)		200,160.61	220,016.56	1,188.82	0.00
GNMA	2006 FGH Single Family	5.49	05/28/08	05/20/38	109,009.53	119,173.31			(473.34)		108,536.19	119,390.30	690.33	0.00
GNMA	2006 FGH Single Family	5.49	05/28/08	04/20/38	72,269.02	79,003.81			(324.09)		71,944.93	79,108.03	428.31	0.00
GNMA	2006 FGH Single Family	5.15	06/11/08	05/20/38	265,172.99	289,964.87			(1,237.77)		263,935.22	290,248.16	1,521.06	0.00
GNMA	2006 FGH Single Family	5.70	07/09/08	06/20/38	146,547.34	161,625.83			(630.97)		145,916.37	162,157.46	1,162.60	0.00
GNMA	2006 FGH Single Family	5.49	07/09/08	06/20/38	311,856.50	341,137.39			(191,109.27)		120,747.23	132,979.61	(17,048.51)	0.00
GNMA	2006 FGH Single Family	5.15	07/16/08	06/20/38	69,928.45	76,479.11			(337.28)		69,591.17	76,541.81	399.98	0.00
GNMA	2006 FGH Single Family				63,851.23	70,423.65			(63,851.23)				(6,572.42)	0.00
GNMA	2006 FGH Single Family	5.15	06/18/08	06/20/38	230,898.51	252,470.62			(1,062.06)		229,836.45	252,444.53	1,035.97	0.00
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	93,677.22	102,535.78			(642.07)		93,035.15	102,414.64	520.93	0.00
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	93,355.54	102,060.15			(424.42)		92,931.12	102,178.11	542.38	0.00
GNMA	2006 FGH Single Family	5.70	06/25/08	05/20/38	402,672.50	444,648.69			(1,728.95)		400,943.55	446,156.86	3,237.12	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2006 FGH Single Family	5.49	07/16/08	07/20/38	134,338.66	146,948.37			(576.59)		133,762.07	147,144.50	772.72	0.00
GNMA	2006 FGH Single Family	5.70	07/23/08	07/20/38	114,779.12	126,586.59			(504.21)		114,274.91	126,991.87	909.49	0.00
GNMA	2006 FGH Single Family	5.49	07/23/08	07/20/38	181,170.41	198,149.73			(790.51)		180,379.90	198,409.27	1,050.05	0.00
GNMA	2006 FGH Single Family	5.49	07/23/08	07/20/38	192,783.61	210,857.17			(102,656.26)		90,127.35	99,140.32	(9,060.59)	0.00
GNMA	2006 FGH Single Family	5.15	07/23/08	07/20/38	71,889.29	78,595.55			(339.78)		71,549.51	78,672.14	416.37	0.00
GNMA	2006 FGH Single Family	5.15	07/29/08	07/20/38	214,881.76	235,221.38			(1,063.21)		213,818.55	235,398.92	1,240.75	0.00
GNMA	2006 FGH Single Family	5.70	08/27/08	06/20/38	78,302.17	86,376.09			(354.71)		77,947.46	86,634.27	612.89	0.00
GNMA	2006 FGH Single Family	5.49	08/27/08	08/20/38	96,955.14	106,033.14			(433.94)		96,521.20	106,159.14	559.94	0.00
GNMA	2006 FGH Single Family	5.49	08/13/08	07/20/38	209,471.94	229,063.65			(909.11)		208,562.83	229,375.64	1,221.10	0.00
GNMA	2006 FGH Single Family	5.15	08/13/08	07/20/38	185,694.24	203,041.42			(857.57)		184,836.67	203,253.80	1,069.95	0.00
GNMA	2006 FGH Single Family	5.15	08/13/08	08/20/38	205,849.64	225,118.47			(927.68)		204,921.96	225,379.02	1,188.23	0.00
GNMA	2006 FGH Single Family	5.70	09/10/08	08/20/38	111,774.79	123,352.82			(529.54)		111,245.25	123,691.98	868.70	0.00
GNMA	2006 FGH Single Family	5.15	09/10/08	08/20/38	67,065.58	73,360.10			(303.53)		66,762.05	73,441.46	384.89	0.00
GNMA	2006 FGH Single Family	5.15	09/24/08	08/20/38	80,888.67	88,467.84			(380.27)		80,508.40	88,550.46	462.89	0.00
GNMA	2006 FGH Single Family	5.15	10/08/08	09/20/38	223,852.12	244,826.99			(1,001.31)		222,850.81	245,114.03	1,288.35	0.00
GNMA	2006 FGH Single Family	5.15	10/22/08	09/20/38	159,174.15	174,105.30			(796.58)		158,377.57	174,216.30	907.58	0.00
GNMA	2006 FGH Single Family	5.15	11/12/08	09/20/38	107,738.27	117,864.33			(480.51)		107,257.76	118,001.74	617.92	0.00
GNMA	2006 FGH Single Family	5.49	11/25/08	10/20/38	139,870.06	152,960.80			(587.63)		139,282.43	153,191.93	818.76	0.00
GNMA	2006 FGH Single Family	5.70	11/25/08	09/20/38	70,141.11	77,545.73			(533.21)		69,607.90	77,543.98	531.46	0.00
GNMA	2006 FGH Single Family	5.15	03/11/09	02/20/39	130,374.94	142,613.91			(1,406.09)		128,968.85	141,879.90	672.08	0.00
GNMA	2006 FGH Single Family	5.49	03/18/09	01/20/39	133,349.30	145,896.08			(549.35)		132,799.95	146,118.84	772.11	0.00
GNMA	2006 FGH Single Family	5.15	04/08/09	03/20/39	135,592.84	148,320.81			(594.87)		134,997.97	148,514.38	788.44	0.00
GNMA	2006 FGH Single Family	5.15	04/08/09	02/20/39	68,644.92	75,093.80			(302.28)		68,342.64	75,189.08	397.56	0.00
GNMA	2006 FGH Single Family	5.70	01/14/09	12/20/38	63,205.82	69,714.10			(261.68)		62,944.14	69,957.00	504.58	0.00
GNMA	2006 FGH Single Family	5.15	01/14/09	12/20/38	36,975.77	40,442.48			(163.72)		36,812.05	40,492.49	213.73	0.00
GNMA	2006 FGH Single Family	5.15	05/20/09	05/20/39	127,821.89	139,789.88			(658.11)		127,163.78	139,869.32	737.55	0.00
GNMA	2006 FGH Single Family	5.15	07/29/09	07/20/39	73,518.14	80,418.90			(309.84)		73,208.30	80,546.09	437.03	0.00
GNMA	2006 FGH Single Family	6.00	07/29/09	07/20/39	237,957.89	263,703.29			(935.50)		237,022.39	264,845.91	2,078.12	0.00
FNMA	2006 FGH Single Family	5.49	01/30/07	01/01/37	787,496.38	868,491.27			(150,517.31)		636,979.07	694,137.88	(23,836.08)	0.00
FNMA	2006 FGH Single Family	5.70	02/13/07	01/01/37	61,400.63	66,856.81			(291.80)		61,108.83	66,990.23	425.22	0.00
FNMA	2006 FGH Single Family	5.15	02/13/07	01/01/37	61,837.52	66,644.06			(435.21)		61,402.31	66,912.53	703.68	0.00
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	507,655.73	554,445.42			(74,324.16)		433,331.57	474,112.31	(6,008.95)	0.00
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	82,531.57	88,946.89			(460.45)		82,071.12	89,436.42	949.98	0.00
FNMA	2006 FGH Single Family	5.49	02/20/07	02/01/37	386,736.76	424,249.98			(2,125.87)		384,610.89	421,321.38	(802.73)	0.00
FNMA	2006 FGH Single Family	5.15	02/21/07	02/01/37	192,687.05	207,665.58			(1,005.18)		191,681.87	208,884.59	2,224.19	0.00
FNMA	2006 FGH Single Family	5.49	03/07/07	02/01/37	864,586.47	948,916.42			(230,106.99)		634,479.48	691,425.05	(27,384.38)	0.00
FNMA	2006 FGH Single Family	5.49	03/06/07	01/01/37	109,209.98	117,699.53			(856.33)		108,353.65	118,078.10	1,234.90	0.00
FNMA	2006 FGH Single Family	5.15	03/20/07	02/01/37	309,983.99	334,083.61			(99,913.81)		210,070.18	228,925.49	(5,244.31)	0.00
FNMA	2006 FGH Single Family	5.49	03/20/07	02/01/37	723,281.51	789,511.63			(82,921.66)		640,359.85	701,198.85	(5,391.12)	0.00
FNMA	2006 FGH Single Family	5.49	03/20/07	02/01/37	76,631.68	82,589.39			(372.40)		76,259.28	83,104.10	887.11	0.00
FNMA	2006 FGH Single Family				99,140.52	106,876.72			(99,140.52)				(7,736.20)	0.00
FNMA	2006 FGH Single Family	5.70	04/10/07	03/01/37	153,716.80	167,380.75			(1,110.68)		152,606.12	167,298.04	1,027.97	0.00
FNMA	2006 FGH Single Family	5.15	04/10/07	03/01/37	253,391.55	273,094.43			(1,297.83)		252,093.72	274,723.70	2,927.10	0.00
FNMA	2006 FGH Single Family	5.49	04/10/07	03/01/37	861,906.89	938,522.16			(538,043.52)		323,863.37	352,935.98	(47,542.66)	0.00
FNMA	2006 FGH Single Family	5.49	04/10/07	04/20/37	336,235.54	370,842.13			(1,705.76)		334,529.78	368,310.73	(825.64)	0.00
FNMA	2006 FGH Single Family	5.70	04/24/07	04/01/37	30,599.26	33,319.51			(165.85)		30,433.41	33,363.61	209.95	0.00
FNMA	2006 FGH Single Family	5.49	04/24/07	04/01/37	335,940.56	362,065.12			(2,645.39)		333,295.17	363,217.40	3,797.67	0.00
FNMA	2006 FGH Single Family				89,607.83	96,576.21			(89,607.83)				(6,968.38)	0.00
FNMA	2006 FGH Single Family	5.15	05/08/07	04/01/37	133,502.31	143,930.45			(2,203.96)		131,298.35	143,152.53	1,426.04	0.00
FNMA	2006 FGH Single Family	5.49	05/22/07	04/01/37	170,673.03	183,947.31			(838.62)		169,834.41	185,083.47	1,974.78	0.00
FNMA	2006 FGH Single Family	5.70	05/22/07	04/01/37	213,032.04	231,972.74			(1,058.39)		211,973.65	232,385.27	1,470.92	0.00
FNMA	2006 FGH Single Family	5.15	06/05/07	05/01/37	207,857.93	224,026.09			(1,173.58)		206,684.35	225,243.86	2,391.35	0.00
FNMA	2006 FGH Single Family	5.70	06/19/07	06/01/37	316,256.35	347,399.83			(149,423.41)		166,832.94	182,900.76	(15,075.66)	0.00
FNMA	2006 FGH Single Family	5.49	06/19/07	06/01/37	375,684.86	404,910.67			(1,855.44)		373,829.42	407,401.26	4,346.03	0.00
FNMA	2006 FGH Single Family	5.70	07/03/07	06/01/37	113,316.42	123,393.96			(535.14)		112,781.28	123,643.93	785.11	0.00
FNMA	2006 FGH Single Family	5.49	07/03/07	05/01/37	387,888.19	425,054.51			(50,946.36)		336,941.83	367,201.72	(6,906.43)	0.00
FNMA	2006 FGH Single Family	5.49	07/03/07	06/01/37	79,438.70	85,618.94			(444.98)		78,993.72	86,088.21	914.25	0.00
FNMA	2006 FGH Single Family	5.15	07/17/07	06/01/37	150,536.86	162,249.27			(752.84)		149,784.02	163,237.05	1,740.62	0.00
FNMA	2006 FGH Single Family	5.70	08/07/07	07/01/37	290,163.93	317,243.49			(1,340.94)		288,822.99	317,905.25	2,002.70	0.00
FNMA	2006 FGH Single Family	5.49	08/07/07	07/01/37	389,646.94	429,624.26			(115,717.83)		273,929.11	299,885.40	(14,021.03)	0.00
FNMA	2006 FGH Single Family	5.49	08/23/07	07/01/37	300,664.40	325,366.64			(92,756.17)		207,908.23	227,487.54	(5,122.93)	0.00
FNMA	2006 FGH Single Family	5.70	08/23/07	06/01/37	106,380.17	116,308.79			(511.61)		105,868.56	116,529.29	732.11	0.00
FNMA	2006 FGH Single Family	5.15	09/11/07	08/01/37	223,339.81	241,693.79			(1,093.61)		222,246.20	243,180.66	2,580.48	0.00
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	117,283.27	126,921.54			(1,043.97)		116,239.30	127,188.43	1,310.86	0.00
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	141,985.09	153,653.36			(663.61)		141,321.48	154,633.24	1,643.49	0.00
FNMA	2006 FGH Single Family	5.70	09/25/07	09/01/37	133,280.56	145,725.86			(966.73)		132,313.83	145,643.70	884.57	0.00
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	324,156.10	350,798.64			(1,657.51)		322,498.59	352,879.87	3,738.74	0.00
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	217,791.26	235,691.63			(1,920.85)		215,870.41	236,206.69	2,435.91	0.00

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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 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
FNMA	2006 FGH Single Family	5.15	09/25/07	08/01/37	217,823.22	235,726.22			(84,949.29)		132,873.93	145,391.44	(5,385.49)	0.00
FNMA	2006 FGH Single Family				231,853.60	252,234.39			(231,853.60)				(20,380.79)	0.00
FNMA	2006 FGH Single Family	5.15	10/25/07	10/01/37	781,171.51	854,808.19			(6,114.60)		775,056.91	851,178.32	2,484.73	0.00
FNMA	2006 FGH Single Family	5.49	10/25/07	10/01/37	586,415.05	641,190.63			(157,514.58)		428,900.47	469,321.04	(14,355.01)	0.00
FNMA	2006 FGH Single Family	5.70	10/25/07	10/01/37	131,223.88	143,481.19			(589.58)		130,634.30	143,798.89	907.28	0.00
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	239,688.70	261,198.11			(1,180.33)		238,508.37	262,830.52	2,812.74	0.00
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	100,868.69	109,939.86			(4,569.73)		96,298.96	106,055.08	684.95	0.00
FNMA	2006 FGH Single Family	5.49	11/08/07	09/01/37	76,768.17	83,556.23			(352.36)		76,415.81	84,109.29	905.42	0.00
FNMA	2006 FGH Single Family	5.70	11/21/07	10/01/37	325,463.31	358,197.15			(1,813.11)		323,650.20	357,078.87	694.83	0.00
FNMA	2006 FGH Single Family	5.49	11/21/07	05/01/37	126,153.06	137,044.10			(599.15)		125,553.91	138,019.23	1,574.28	0.00
FNMA	2006 FGH Single Family	5.15	12/11/07	11/01/37	519,728.04	569,031.04			(161,021.60)		358,706.44	394,538.11	(13,471.33)	0.00
FNMA	2006 FGH Single Family	5.49	12/11/07	11/01/37	434,710.30	475,334.73			(2,277.69)		432,432.61	475,519.93	2,462.89	0.00
FNMA	2006 FGH Single Family	5.15	12/11/07	12/01/37	77,827.96	84,930.49			(735.51)		77,092.45	85,111.69	916.71	0.00
FNMA	2006 FGH Single Family	5.70	12/11/07	11/01/37	306,099.82	334,705.36			(1,361.13)		304,738.69	335,462.06	2,117.83	0.00
FNMA	2006 FGH Single Family	5.15	12/28/07	12/01/37	202,698.36	218,824.78			(996.95)		201,701.41	220,332.74	2,504.91	0.00
FNMA	2006 FGH Single Family	5.15	12/28/07	11/01/37	197,765.73	213,649.96			(1,003.98)		196,761.75	215,086.46	2,440.48	0.00
FNMA	2006 FGH Single Family				78,777.25	85,695.01			(78,777.25)				(6,917.76)	0.00
FNMA	2006 FGH Single Family	5.15	01/16/08	01/01/38	248,830.80	268,642.64			(1,184.60)		247,646.20	270,526.94	3,068.90	0.00
FNMA	2006 FGH Single Family				85,466.58	93,022.39			(85,466.58)				(7,555.81)	0.00
FNMA	2006 FGH Single Family	5.15	01/30/08	11/01/37	106,706.92	115,203.97			(512.90)		106,194.02	116,019.39	1,328.32	0.00
FNMA	2006 FGH Single Family	5.49	02/13/08	01/01/38	101,368.67	110,168.58			(480.11)		100,888.56	110,950.56	1,262.09	0.00
FNMA	2006 FGH Single Family	5.49	02/13/08	01/01/38	56,686.52	61,534.38			(268.62)		56,417.90	61,970.74	704.98	0.00
FNMA	2006 FGH Single Family	5.70	02/13/08	02/01/38	89,702.03	98,091.06			(404.82)		89,297.21	98,306.38	620.14	0.00
FNMA	2006 FGH Single Family	5.49	02/27/08	12/01/37	182,669.97	198,830.77			(1,045.25)		181,624.72	200,005.36	2,219.84	0.00
FNMA	2006 FGH Single Family	5.49	03/20/08	12/01/37	147,823.98	160,789.95			(757.24)		147,066.74	161,871.29	1,838.58	0.00
FNMA	2006 FGH Single Family	5.49	03/20/08	02/01/38	211,018.04	229,218.59			(104,860.57)		106,157.47	116,589.38	(7,768.64)	0.00
FNMA	2006 FGH Single Family	5.49	03/20/08	02/01/38	199,889.90	216,985.54			(896.09)		198,993.81	218,576.67	2,487.22	0.00
FNMA	2006 FGH Single Family	5.15	03/27/08	03/01/38	127,642.62	137,721.58			(593.80)		127,048.82	138,719.18	1,591.40	0.00
FNMA	2006 FGH Single Family	5.49	04/08/08	01/01/38	118,582.96	128,661.41			(533.55)		118,049.41	129,616.45	1,488.59	0.00
FNMA	2006 FGH Single Family	5.49	04/08/08	03/01/38	185,641.47	201,542.95			(854.93)		184,786.54	202,988.20	2,300.18	0.00
FNMA	2006 FGH Single Family	5.15	04/17/08	03/01/38	113,150.25	122,095.96			(574.15)		112,576.10	122,929.12	1,407.31	0.00
FNMA	2006 FGH Single Family	5.49	04/22/08	02/01/38	173,763.13	188,622.01			(781.64)		172,981.49	190,002.13	2,161.76	0.00
GNMA	2006 FGH Single Family	6.00	08/12/09	06/20/39	116,001.10	128,700.48			(425.32)		115,575.78	129,254.94	979.78	0.00
GNMA	2006 FGH Single Family	6.00	08/19/09	07/20/39	143,377.52	159,071.39			(570.00)		142,807.52	159,707.19	1,205.80	0.00
GNMA	2006 FGH Single Family	5.49	08/19/09	07/20/39	111,311.69	121,792.75			(447.07)		110,864.62	122,008.24	662.56	0.00
GNMA	2006 FGH Single Family	6.00	08/27/09	07/20/39	69,100.97	76,519.33			(253.40)		68,847.57	76,847.36	581.43	0.00
GNMA	2006 FGH Single Family	5.15	08/27/09	08/20/39	75,121.00	82,322.21			(312.83)		74,808.17	82,454.11	444.73	0.00
FNMA	2006 FGH Single Family	5.15	08/27/09	07/01/39	63,507.31	69,464.80			(592.32)		62,914.99	69,602.43	729.95	0.00
Freddie Mac	2006 FGH Single Family	5.15	05/28/08	04/01/38	145,698.39	156,818.53			(706.33)		144,992.06	157,572.88	1,460.68	0.00
Freddie Mac	2006 FGH Single Family	5.70	06/18/08	02/01/38	40,455.97	43,969.88			(174.85)		40,281.12	44,093.56	298.53	0.00
Freddie Mac	2006 FGH Single Family				73,896.35	79,554.07			(73,896.35)				(5,657.72)	0.00
Freddie Mac	2006 FGH Single Family	5.70	06/25/08	04/01/38	86,382.59	94,050.21			(408.20)		85,974.39	94,239.86	597.85	0.00
Freddie Mac	2006 FGH Single Family	5.15	07/16/08	06/01/38	77,515.65	83,377.32			(373.61)		77,142.04	83,794.52	790.81	0.00
Freddie Mac	2006 FGH Single Family	5.70	07/16/08	06/01/38	101,849.53	110,701.69			(490.64)		101,358.89	110,968.01	756.96	0.00
Freddie Mac	2006 FGH Single Family	5.70	10/08/08	08/01/38	99,727.92	108,349.80			(414.65)		99,313.27	108,646.95	711.80	0.00
Freddie Mac	2006 FGH Single Family	5.49	10/22/08	08/01/38	98,489.08	106,456.51			(422.54)		98,066.54	106,997.62	963.65	0.00
Freddie Mac	2006 FGH Single Family	5.10	11/12/08	10/01/38	162,458.84	175,120.61			(78,864.50)		83,594.34	90,942.48	(5,313.63)	0.00
Freddie Mac	2006 FGH Single Family	5.15	01/14/09	11/01/38	132,601.30	142,689.89			(588.36)		132,012.94	143,413.42	1,311.89	0.00
Freddie Mac	2006 FGH Single Family	5.15	03/31/09	12/01/38	90,251.68	97,062.32			(397.86)		89,853.82	97,578.60	914.14	0.00
2006 FGH Single Family Total					61,957,676.47	67,207,180.01	53,275.56	(1,376,043.71)	(5,417,656.55)	0.00	55,217,251.77	60,285,392.67	(181,362.64)	0.00
Inv Agmt	2007A Single Family	4.32	10/01/07	09/01/38	2,908,393.25	2,908,393.25	5,161,682.02				8,070,075.27	8,070,075.27	-	0.00
Repo Agmt	2007A Single Family	0.06	11/29/13	12/02/13	10,129,318.66	10,129,318.66		(10,034,569.94)			94,748.72	94,748.72	-	0.00
FNMA	2007A Single Family	6.25	02/20/08	01/01/28	2,878.71	3,142.79			(1,072.60)		1,806.11	1,986.46	(83.73)	0.00
FNMA	2007A Single Family	6.25	03/27/98	03/01/28	85,707.73	93,671.74			(915.25)		84,792.48	93,392.19	635.70	0.00
FNMA	2007A Single Family	6.25	06/29/98	05/01/28	25,867.68	28,250.38			(371.54)		25,496.14	28,063.88	185.04	0.00
GNMA	2007A Single Family	6.25	02/20/98	01/20/28	663,298.40	729,648.05			(51,723.00)		611,575.40	678,426.65	501.60	0.00
FNMA	2007A Single Family	6.25	11/30/98	09/01/28	142,529.62	161,303.70			(1,471.78)		141,057.84	158,676.03	(1,155.89)	0.00
GNMA	2007A Single Family	6.25	03/27/98	03/20/28	1,411,294.56	1,555,768.74			(19,951.98)		1,391,342.58	1,546,741.62	10,924.86	0.00
GNMA	2007A Single Family	6.25	05/19/98	05/20/28	644,007.70	706,270.33			(8,730.88)		635,276.82	706,281.65	8,742.20	0.00
GNMA	2007A Single Family	5.45	07/28/00	06/20/30	761,847.81	831,991.11			(8,428.92)		753,418.89	827,788.84	4,226.65	0.00
GNMA	2007A Single Family	6.25	08/14/98	07/20/28	464,706.22	512,361.83			(6,816.41)		457,889.81	509,100.21	3,554.79	0.00
GNMA	2007A Single Family	6.25	06/29/98	06/20/28	371,962.69	410,062.85			(4,285.33)		367,677.36	408,769.00	2,991.48	0.00
GNMA	2007A Single Family	6.25	09/18/98	09/20/28	447,180.58	493,231.24			(5,508.08)		441,672.50	491,272.33	5,549.17	0.00
FNMA	2007A Single Family	6.25	03/31/99	11/01/28	37,712.83	41,204.57			(3,709.42)		34,003.41	37,438.35	(56.80)	0.00
GNMA	2007A Single Family	6.25	11/30/98	11/20/28	342,229.20	377,495.94			(3,508.28)		338,720.92	376,783.82	2,795.36	0.00
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	251,264.77	277,155.00			(3,268.10)		247,996.67	275,863.96	1,977.06	0.00
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	133,116.09	146,840.43			(1,391.56)		131,724.53	146,534.38	1,085.51	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
FNMA	2007A Single Family	6.25	05/27/99	11/01/28	16,068.87	17,550.51			(526.20)		15,542.67	17,106.34	82.03	0.00
GNMA	2007A Single Family	6.25	02/16/99	02/20/29	686,979.16	757,332.65			(10,875.13)		676,104.03	751,651.87	5,194.35	0.00
GNMA	2007A Single Family	6.25	03/31/99	02/20/29	38,917.11	42,996.82			(1,531.77)		37,385.34	41,645.80	180.75	0.00
GNMA	2007A Single Family	6.25	05/27/99	05/20/29	223,095.44	245,933.71			(3,366.04)		219,729.40	244,268.75	1,701.08	0.00
GNMA	2007A Single Family	5.45	07/30/99	07/20/29	404,366.97	447,777.78			(5,097.94)		404,269.03	444,885.85	2,206.01	0.00
GNMA	2007A Single Family	5.45	08/26/99	08/20/29	459,699.78	502,143.81			(4,978.19)		454,721.59	499,716.25	2,550.63	0.00
FNMA	2007A Single Family	5.45	09/20/99	08/01/29	88,003.08	94,574.98			(839.96)		87,163.12	94,727.85	992.83	0.00
GNMA	2007A Single Family	5.45	09/20/99	09/20/29	76,335.94	83,408.49			(797.72)		75,538.22	83,031.63	420.86	0.00
FNMA	2007A Single Family	5.45	12/20/99	12/01/29	113,260.19	124,152.43			(2,696.64)		110,563.55	120,927.79	(528.00)	0.00
FNMA	2007A Single Family	5.45	01/19/00	12/01/29	128,375.82	137,962.96			(1,970.09)		126,405.73	137,373.99	1,381.12	0.00
GNMA	2007A Single Family	5.45	10/28/99	10/20/29	436,335.45	476,569.91			(5,790.62)		430,544.83	473,104.16	2,324.87	0.00
GNMA	2007A Single Family	5.45	11/18/99	11/20/29	96,731.51	105,205.19			(1,611.74)		95,119.77	104,077.20	483.75	0.00
GNMA	2007A Single Family	5.45	12/30/99	12/20/29	1,402,198.30	1,531,537.03			(117,738.26)		1,284,460.04	1,411,454.60	(2,344.17)	0.00
GNMA	2007A Single Family	5.45	01/28/00	01/20/30	486,820.44	531,539.85			(4,715.78)		482,104.66	529,809.00	2,984.93	0.00
GNMA	2007A Single Family	5.45	02/22/00	01/20/30	264,487.86	288,656.66			(2,526.58)		261,961.28	287,615.05	1,484.97	0.00
GNMA	2007A Single Family	5.45	03/27/00	02/20/30	212,066.03	230,710.96			(2,584.41)		209,481.62	229,288.18	1,161.63	0.00
FNMA	2007A Single Family	5.45	04/27/00	03/01/30	162,965.82	176,917.29			(1,967.51)		160,998.31	176,579.69	1,629.91	0.00
GNMA	2007A Single Family	5.45	04/27/00	04/20/30	332,192.57	362,485.21			(3,255.45)		328,937.12	361,511.77	2,282.01	0.00
GNMA	2007A Single Family	5.45	05/30/00	04/20/30	80,711.47	88,058.66			(753.61)		79,957.86	87,767.37	462.32	0.00
GNMA	2007A Single Family	5.45	06/21/00	05/20/30	423,941.22	462,926.85			(4,242.20)		419,699.02	461,089.73	2,405.08	0.00
GNMA	2007A Single Family	5.45	09/18/00	09/20/30	562,751.15	613,910.83			(5,523.50)		557,227.65	611,579.61	3,192.28	0.00
FNMA	2007A Single Family	5.45	07/24/00	06/01/30	37,904.61	40,691.29			(2,470.87)		35,433.74	38,509.68	289.26	0.00
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	298,120.57	325,530.78			(1,384.22)		296,736.35	326,272.57	2,126.01	0.00
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	158,786.39	172,441.34			(810.58)		157,975.81	173,866.11	2,235.35	0.00
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	153,983.04	168,471.95			(718.17)		153,264.87	168,682.86	929.08	0.00
GNMA	2007A Single Family	4.75	09/25/07	08/20/37	70,831.05	76,514.38			(370.87)		70,460.18	77,138.19	994.68	0.00
GNMA	2007A Single Family	5.49	09/25/07	09/20/37	1,171,605.16	1,282,025.48			(5,721.53)		1,165,883.63	1,283,288.41	6,984.46	0.00
GNMA	2007A Single Family	4.75	09/25/07	09/20/37	2,498,707.46	2,698,710.48			(193,956.05)		2,304,751.41	2,522,671.80	17,917.37	0.00
GNMA	2007A Single Family	5.49	10/09/07	09/20/37	540,890.24	590,365.25			(2,505.51)		538,384.73	591,653.44	3,793.70	0.00
GNMA	2007A Single Family	4.75	10/09/07	09/20/37	712,317.34	769,582.51			(146,143.36)		566,173.98	617,624.89	(5,814.26)	0.00
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	237,458.80	259,880.98			(87,637.73)		149,821.07	165,870.90	(6,372.35)	0.00
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	810,596.31	889,314.33			(4,988.71)		805,607.60	888,892.15	4,566.53	0.00
GNMA	2007A Single Family	4.75	08/23/07	08/20/37	1,310,920.75	1,410,125.62			(369,694.83)		941,225.92	1,026,614.83	(13,815.96)	0.00
GNMA	2007A Single Family	5.49	09/11/07	09/20/37	201,499.30	221,382.67			(986.75)		200,512.55	221,735.94	1,340.02	0.00
GNMA	2007A Single Family	5.49	09/11/07	08/20/37	230,862.13	253,598.20			(1,074.53)		229,787.60	253,859.98	1,336.31	0.00
GNMA	2007A Single Family	4.75	09/11/07	08/20/37	2,930,595.12	3,180,621.06			(15,880.82)		2,914,714.30	3,205,778.32	41,038.08	0.00
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	65,415.26	70,983.21			(543.15)		64,872.11	71,337.13	897.07	0.00
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	60,439.33	65,533.10			(276.83)		60,162.50	65,566.52	310.25	0.00
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	725,692.18	793,191.43			(3,350.17)		722,342.01	794,175.99	4,334.73	0.00
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	344,373.57	375,885.61			(1,724.95)		342,648.62	377,255.23	3,094.57	0.00
GNMA	2007A Single Family	4.75	12/11/07	11/20/37	704,965.39	759,920.04			(3,644.20)		701,321.19	771,954.43	15,678.59	0.00
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	143,214.15	156,583.28			(655.73)		142,558.42	156,757.39	829.84	0.00
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	1,085,425.01	1,187,922.89			(112,483.53)		972,941.48	1,071,016.47	(4,422.89)	0.00
GNMA	2007A Single Family	4.75	10/25/07	09/20/37	870,614.72	940,030.22			(122,965.88)		747,648.84	816,410.49	(653.85)	0.00
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	676,787.11	740,444.03			(3,189.21)		673,597.90	741,375.91	4,121.09	0.00
GNMA	2007A Single Family	4.75	10/25/07	10/20/37	610,802.65	659,852.97			(3,244.05)		607,558.60	665,201.29	8,592.37	0.00
GNMA	2007A Single Family	4.75	11/08/07	10/20/37	120,866.60	131,257.80			(613.58)		120,253.02	132,344.87	1,700.65	0.00
GNMA	2007A Single Family	4.75	12/28/07	12/20/37	249,364.59	270,871.53			(1,258.76)		248,105.83	273,117.02	3,504.25	0.00
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	122,248.46	134,111.70			(866.42)		121,382.04	133,928.47	683.19	0.00
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	126,071.46	137,851.20			(574.02)		125,497.44	138,006.73	729.55	0.00
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	406,260.61	444,223.25			(2,039.16)		404,221.45	444,561.03	2,376.94	0.00
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	265,354.77	290,378.36			(151,541.47)		113,813.30	125,298.94	(13,537.95)	0.00
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	1,176,408.00	1,277,755.28			(140,707.43)		1,035,700.57	1,138,993.94	1,946.09	0.00
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	111,949.99	121,577.50			(644.11)		111,305.88	122,501.14	1,567.75	0.00
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	286,775.10	311,480.33			(1,444.81)		285,330.29	314,068.77	4,033.25	0.00
GNMA	2007A Single Family	5.49	12/20/07	12/20/37	207,705.75	227,080.07			(956.74)		206,749.01	227,332.70	1,209.37	0.00
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	119,451.20	129,752.59			(598.89)		118,852.31	130,833.92	1,680.22	0.00
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	122,302.84	132,138.33			(839.13)		121,463.71	132,999.33	1,700.13	0.00
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	175,415.96	191,768.23			(792.54)		174,623.42	192,011.02	1,035.33	0.00
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	46,105.41	50,401.96			(208.96)		45,896.45	50,466.92	273.92	0.00
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	271,712.36	295,141.00			(1,354.06)		270,358.30	297,476.13	3,689.19	0.00
GNMA	2007A Single Family	4.75	01/16/08	01/20/38	346,664.20	374,531.09			(1,802.62)		344,861.58	377,602.13	4,873.66	0.00
GNMA	2007A Single Family	5.49	01/16/08	12/20/37	183,343.27	200,646.24			(954.55)		182,388.72	200,761.95	1,070.26	0.00
GNMA	2007A Single Family	4.75	01/16/08	12/20/37	92,702.20	100,675.81			(465.07)		92,237.13	101,515.75	1,305.01	0.00
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	53,101.53	57,667.94			(560.82)		52,540.71	57,825.57	718.45	0.00
GNMA	2007A Single Family	5.49	01/30/08	01/20/38	282,896.27	309,314.77			(1,296.08)		281,600.19	309,660.80	1,642.11	0.00
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	270,033.81	295,271.16			(1,265.91)		268,767.90	295,572.45	1,567.20	0.00
GNMA	2007A Single Family	5.49	02/19/08	02/20/38	118,212.44	129,219.13			(540.87)		117,671.57	129,380.13	701.87	0.00

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For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	49,358.74	54,044.58			(241.33)		49,117.41	54,086.38	283.13	0.00
GNMA	2007A Single Family	5.49	02/13/08	01/20/38	84,977.02	92,914.65			(380.40)		84,596.62	93,031.06	496.81	0.00
GNMA	2007A Single Family	4.75	02/13/08	12/20/37	80,860.08	88,117.01			(1,648.89)		79,211.19	87,643.97	1,175.85	0.00
GNMA	2007A Single Family	5.49	04/08/08	04/20/38	78,548.95	86,166.52			(1,009.26)		77,539.69	85,555.07	397.81	0.00
GNMA	2007A Single Family	4.75	04/08/08	03/20/38	328,903.85	347,544.67			(1,620.53)		327,283.32	349,803.05	3,878.91	0.00
GNMA	2007A Single Family	4.75	04/08/08	04/20/38	93,692.29	101,791.51			(461.14)		93,231.15	102,644.50	1,314.13	0.00
GNMA	2007A Single Family	5.49	03/12/08	03/20/38	224,577.06	245,520.70			(1,005.86)		223,571.20	245,836.97	1,322.13	0.00
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	115,504.63	125,475.33			(585.91)		114,918.72	126,511.18	1,621.76	0.00
GNMA	2007A Single Family	4.75	02/19/08	12/20/37	104,351.30	112,745.56			(847.75)		103,503.55	113,334.73	1,436.92	0.00
GNMA	2007A Single Family	5.49	02/19/08	01/20/38	233,129.19	254,876.53			(1,048.40)		232,080.79	255,190.49	1,362.36	0.00
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	145,851.85	157,576.12			(770.93)		145,080.92	158,854.58	2,049.39	0.00
GNMA	2007A Single Family	5.49	02/19/08	10/20/37	137,597.25	150,414.77			(626.74)		136,970.51	150,605.08	817.05	0.00
GNMA	2007A Single Family	4.75	02/27/08	02/20/38	91,041.35	98,901.01			(578.78)		90,462.57	99,588.81	1,266.58	0.00
GNMA	2007A Single Family	5.49	02/27/08	02/20/38	92,540.68	101,791.43			(653.13)		91,887.55	101,644.68	506.38	0.00
GNMA	2007A Single Family	5.49	02/27/08	02/20/38	162,338.13	177,462.78			(724.04)		161,614.09	177,701.35	962.61	0.00
GNMA	2007A Single Family	4.75	03/20/08	12/20/37	107,731.43	117,031.81			(543.84)		107,187.59	118,000.76	1,512.79	0.00
GNMA	2007A Single Family	5.49	03/27/08	03/20/38	204,805.64	223,906.53			(901.07)		203,904.57	224,214.67	1,209.21	0.00
GNMA	2007A Single Family	5.49	03/27/08	02/20/38	168,470.27	184,242.53			(768.30)		167,701.97	184,447.29	973.06	0.00
GNMA	2007A Single Family	4.75	04/15/08	02/20/38	106,191.50	115,365.16			(529.21)		105,662.29	116,331.14	1,495.19	0.00
GNMA	2007A Single Family	5.49	04/15/08	03/20/38	45,381.70	49,622.80			(201.69)		45,180.01	49,686.99	265.88	0.00
GNMA	2007A Single Family	5.49	04/24/08	04/20/38	255,288.17	279,425.67			(1,688.80)		253,599.37	279,180.51	1,443.64	0.00
GNMA	2007A Single Family	4.75	04/24/08	04/20/38	116,645.94	126,728.83			(695.24)		115,950.70	127,663.30	1,629.71	0.00
GNMA	2007A Single Family	5.49	04/22/08	04/20/38	91,010.40	99,521.48			(401.37)		90,609.03	99,650.97	530.86	0.00
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	240,664.56	263,089.60			(1,061.66)		239,602.90	263,460.83	1,432.89	0.00
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	150,783.16	164,836.13			(76,774.25)		74,008.91	81,378.19	(6,683.69)	0.00
GNMA	2007A Single Family	4.75	05/07/08	05/20/38	320,212.14	347,839.45			(63,064.85)		257,147.29	283,104.49	(1,670.11)	0.00
GNMA	2007A Single Family	5.49	05/14/08	04/20/38	88,996.14	97,282.17			(389.82)		88,606.32	97,425.22	532.87	0.00
GNMA	2007A Single Family	4.75	05/14/08	05/20/38	140,531.44	152,664.25			(698.74)		139,832.70	153,960.03	1,994.52	0.00
GNMA	2007A Single Family	4.75	05/21/08	05/20/38	124,640.13	134,810.11			(1,334.30)		123,305.83	135,159.22	1,683.41	0.00
GNMA	2007A Single Family	5.49	05/28/08	05/20/38	328,389.57	359,170.34			(1,437.52)		326,952.05	359,628.93	1,896.11	0.00
GNMA	2007A Single Family	4.75	05/28/08	04/20/38	28,958.46	31,459.11			(163.54)		28,794.92	31,701.11	405.54	0.00
GNMA	2007A Single Family	5.49	06/11/08	05/20/38	221,464.12	241,764.65			(1,182.45)		220,281.67	241,882.19	1,299.99	0.00
GNMA	2007A Single Family	5.49	07/09/08	07/20/38	65,312.72	71,504.15			(305.37)		65,007.35	71,575.02	376.24	0.00
GNMA	2007A Single Family	5.49	07/09/08	06/20/38	176,087.67	192,596.03			(936.87)		175,150.80	192,657.55	998.39	0.00
GNMA	2007A Single Family				88,103.83	95,706.01			(88,103.83)				(7,602.18)	0.00
GNMA	2007A Single Family	4.75	07/16/08	06/20/38	157,382.30	170,988.75			(781.80)		156,600.50	172,424.96	2,218.01	0.00
GNMA	2007A Single Family	5.49	07/16/08	05/20/38	106,994.36	117,137.56			(507.47)		106,486.89	117,245.59	615.50	0.00
GNMA	2007A Single Family	5.49	06/18/08	05/20/38	129,526.78	141,663.82			(686.14)		128,840.64	141,716.30	738.62	0.00
GNMA	2007A Single Family				106,554.06	115,428.22			(106,554.06)				(8,874.16)	0.00
GNMA	2007A Single Family	5.49	06/25/08	06/20/38	98,349.80	107,552.86			(426.20)		97,923.60	107,696.04	569.38	0.00
GNMA	2007A Single Family	5.49	07/23/08	06/20/38	100,943.41	110,392.98			(447.08)		100,496.33	110,531.35	585.45	0.00
GNMA	2007A Single Family	4.75	07/23/08	07/20/38	112,907.79	122,683.24			(545.23)		112,362.56	123,728.49	1,590.48	0.00
GNMA	2007A Single Family	5.49	08/13/08	08/20/38	201,339.68	221,502.16			(1,298.23)		200,041.45	221,318.47	1,114.54	0.00
GNMA	2007A Single Family	4.75	08/13/08	07/20/38	67,631.52	73,490.46			(335.22)		67,296.30	74,107.05	951.81	0.00
GNMA	2007A Single Family	4.75	08/13/08	06/20/38	104,376.03	113,393.21			(508.60)		103,867.43	114,355.62	1,471.01	0.00
GNMA	2007A Single Family	4.75	08/20/08	08/20/38	275,280.43	299,095.52			(1,330.06)		273,950.37	301,643.34	3,877.88	0.00
GNMA	2007A Single Family	4.75	08/27/08	07/20/38	862,318.91	936,999.26			(4,417.13)		857,901.78	944,712.59	12,130.46	0.00
GNMA	2007A Single Family	5.49	08/27/08	08/20/38	84,351.26	92,246.59			(362.65)		83,988.61	92,374.28	490.34	0.00
GNMA	2007A Single Family	5.49	09/10/08	07/20/38	60,967.17	66,538.10			(277.96)		60,689.21	66,749.68	489.54	0.00
GNMA	2007A Single Family	5.49	09/24/08	09/20/38	80,530.48	88,073.37			(350.97)		80,179.51	88,189.25	466.85	0.00
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	305,314.27	335,133.12			(79,506.43)		225,807.84	248,133.06	(7,493.63)	0.00
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	96,237.91	105,244.34			(456.12)		95,781.79	105,344.44	556.22	0.00
GNMA	2007A Single Family	5.49	10/22/08	09/20/38	322,211.43	352,445.85			(1,469.38)		320,742.05	352,831.19	1,854.72	0.00
GNMA	2007A Single Family	5.49	10/29/08	09/20/38	120,133.89	131,381.99			(508.02)		119,625.87	131,574.41	700.44	0.00
GNMA	2007A Single Family	4.75	10/29/08	10/20/38	215,248.74	232,629.11			(1,398.06)		213,850.68	234,226.86	2,995.81	0.00
GNMA	2007A Single Family	4.75	11/25/08	11/20/38	91,755.68	99,691.26			(1,196.40)		90,559.28	99,713.39	1,218.53	0.00
GNMA	2007A Single Family				148,882.40	162,812.08			(148,882.40)				(13,929.68)	0.00
GNMA	2007A Single Family	4.75	12/10/08	11/20/38	72,469.17	78,307.38			(346.88)		72,122.29	78,981.02	1,020.52	0.00
GNMA	2007A Single Family	4.75	12/30/08	12/20/38	191,822.56	207,259.73			(918.02)		190,904.54	209,043.16	2,701.45	0.00
GNMA	2007A Single Family	4.75	12/30/08	11/20/38	176,601.24	190,766.10			(917.19)		175,684.05	192,334.72	2,485.81	0.00
GNMA	2007A Single Family	5.49	01/14/09	12/20/38	87,400.05	95,624.37			(369.83)		87,030.22	95,757.81	503.27	0.00
GNMA	2007A Single Family	4.75	01/14/09	12/20/38	75,995.08	82,118.19			(360.02)		75,635.06	82,830.27	1,072.10	0.00
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	375,983.11	411,303.39			(1,796.33)		374,186.78	411,685.85	2,178.79	0.00
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	119,424.88	130,582.26			(514.43)		118,910.45	130,768.19	700.36	0.00
GNMA	2007A Single Family	5.15	01/21/09	01/20/39	159,655.06	174,545.17			(698.65)		158,956.41	174,786.65	940.13	0.00
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	451,272.63	492,972.72			(1,948.45)		449,324.18	494,434.83	3,410.56	0.00
GNMA	2007A Single Family	4.75	01/21/09	01/20/39	111,001.38	119,944.24			(514.80)		110,486.58	120,995.35	1,565.91	0.00
FNMA	2007A Single Family	5.49	08/23/07	08/01/37	75,959.81	82,201.00			(355.15)		75,604.66	82,725.06	879.21	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
FNMA	2007A Single Family	4.75	08/23/07	08/01/37	772,926.64	842,222.72			(4,343.70)		768,582.94	832,701.56	(5,177.46)	0.00
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	504,977.98	557,065.65			(164,788.86)		340,189.12	375,530.56	(16,746.23)	0.00
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	70,653.05	77,143.86			(39,344.96)		31,308.09	34,560.61	(3,238.29)	0.00
FNMA	2007A Single Family	4.75	09/11/07	08/01/37	672,446.90	739,681.64			(97,099.33)		575,347.57	626,214.16	(16,368.15)	0.00
FNMA	2007A Single Family	5.49	09/25/07	09/01/37	902,096.61	993,342.80			(12,967.72)		889,128.89	977,323.44	(3,051.64)	0.00
FNMA	2007A Single Family	5.49	09/25/07	08/01/37	122,033.44	133,247.36			(849.60)		121,183.84	133,776.20	1,378.44	0.00
FNMA	2007A Single Family	4.75	09/25/07	09/01/37	934,394.87	1,027,503.42			(4,920.07)		929,474.80	1,016,173.66	(6,409.69)	0.00
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	556,264.61	612,990.61			(75,253.40)		481,011.21	527,992.04	(9,745.17)	0.00
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	36,845.78	40,309.38			(448.44)		36,397.34	40,297.18	436.24	0.00
FNMA	2007A Single Family	4.75	10/09/07	09/01/37	372,397.95	405,632.42			(1,973.05)		370,424.90	401,268.93	(2,390.44)	0.00
FNMA	2007A Single Family	4.75	10/09/07	08/01/37	240,123.80	255,478.77			(1,570.45)		238,553.35	256,335.31	2,426.99	0.00
FNMA	2007A Single Family	5.49	10/25/07	09/01/37	662,884.47	730,345.04			(3,213.78)		659,670.69	725,499.92	(1,631.34)	0.00
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	246,474.34	268,008.54			(105,736.46)		140,737.88	155,041.23	(7,230.85)	0.00
FNMA	2007A Single Family	4.75	10/25/07	10/01/37	387,946.62	423,241.27			(146,406.02)		241,540.60	259,551.29	(17,283.96)	0.00
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	367,930.40	404,920.22			(1,731.16)		366,199.24	402,390.27	(798.79)	0.00
FNMA	2007A Single Family	5.49	11/08/07	10/01/37	213,949.20	232,633.29			(78,237.59)		135,711.61	149,401.83	(4,993.87)	0.00
FNMA	2007A Single Family	4.75	11/08/07	09/01/37	97,822.26	104,080.54			(501.21)		97,321.05	104,578.39	999.06	0.00
FNMA	2007A Single Family	4.75	11/21/07	10/01/37	76,201.36	80,280.17			(2,337.45)		73,863.91	79,374.71	1,431.99	0.00
FNMA	2007A Single Family	5.49	11/21/07	10/01/37	307,077.51	335,767.31			(164,454.14)		142,623.37	156,629.84	(14,683.33)	0.00
FNMA	2007A Single Family	5.49	11/21/07	09/01/37	240,410.16	261,696.96			(1,698.46)		238,711.70	262,860.46	2,861.96	0.00
FNMA	2007A Single Family	4.75	11/28/07	09/01/37	108,699.53	115,655.33			(563.32)		108,136.21	116,201.80	1,109.79	0.00
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	253,482.63	277,171.00			(1,219.83)		252,262.80	277,253.15	1,301.98	0.00
FNMA	2007A Single Family	5.49	12/12/07	09/01/37	87,029.71	94,467.81			(446.23)		86,583.48	95,100.53	1,078.95	0.00
FNMA	2007A Single Family	4.75	12/11/07	12/01/37	422,185.40	459,973.18			(2,156.22)		420,029.18	455,083.25	(2,733.71)	0.00
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	254,398.13	277,084.61			(1,312.20)		253,085.93	278,785.42	3,013.01	0.00
FNMA	2007A Single Family	5.49	12/20/07	12/01/37	126,049.52	137,033.94			(605.24)		125,444.28	137,980.54	1,551.84	0.00
FNMA	2007A Single Family	4.75	12/28/07	12/01/37	152,900.56	162,722.05			(822.40)		152,078.16	163,496.51	1,596.86	0.00
FNMA	2007A Single Family	5.49	01/16/08	08/01/37	101,036.66	110,068.29			(786.90)		100,249.76	110,497.39	1,216.00	0.00
FNMA	2007A Single Family				156,995.58	170,862.77			(156,995.58)				(13,867.19)	0.00
FNMA	2007A Single Family	4.75	01/30/08	12/01/37	87,492.71	93,097.37			(440.17)		87,052.54	93,551.50	894.30	0.00
FNMA	2007A Single Family	5.49	02/13/08	11/01/37	203,252.60	222,425.45			(1,903.67)		201,348.93	222,976.76	2,454.98	0.00
FNMA	2007A Single Family	4.75	02/13/08	01/01/38	194,699.34	207,174.87			(979.98)		193,719.36	208,184.74	1,989.85	0.00
FNMA	2007A Single Family	5.49	02/19/08	01/01/38	189,861.38	206,512.71			(1,169.89)		188,691.49	207,665.54	2,322.72	0.00
FNMA	2007A Single Family	4.75	03/12/08	02/01/38	215,112.08	228,901.57			(1,085.58)		214,026.50	230,014.52	2,198.53	0.00
FNMA	2007A Single Family	5.49	03/20/08	02/01/38	278,590.17	306,891.18			(1,608.20)		276,981.97	304,585.87	(697.11)	0.00
FNMA	2007A Single Family	5.49	03/20/08	11/01/37	326,408.54	354,894.91			(1,877.48)		324,531.06	356,965.72	3,948.29	0.00
FNMA	2007A Single Family	4.75	03/27/08	03/01/38	176,349.75	187,714.35			(1,100.52)		175,249.23	188,442.52	1,828.69	0.00
FNMA	2007A Single Family	5.49	04/08/08	03/01/38	172,182.68	186,877.50			(772.54)		171,410.14	188,259.66	2,154.70	0.00
FNMA	2007A Single Family	5.49	04/22/08	04/01/38	52,987.82	57,649.82			(232.51)		52,755.31	58,049.44	632.13	0.00
Freddie Mac	2007A Single Family	4.75	05/07/08	04/01/38	115,494.25	122,163.67			(763.08)		114,731.17	122,832.42	1,431.83	0.00
Freddie Mac	2007A Single Family	5.49	05/07/08	01/01/38	154,542.35	168,172.23			(807.56)		153,734.79	168,821.66	1,456.99	0.00
Freddie Mac	2007A Single Family	5.49	05/07/08	03/01/38	170,343.49	183,993.06			(1,558.68)		168,784.81	184,069.33	1,634.95	0.00
Freddie Mac	2007A Single Family	5.49	05/28/08	03/01/38	130,698.60	141,114.08			(590.74)		130,107.86	141,852.36	1,329.02	0.00
Freddie Mac	2007A Single Family	4.75	06/18/08	05/01/38	115,676.30	122,535.76			(979.71)		114,696.59	122,997.56	1,441.51	0.00
Freddie Mac	2007A Single Family	5.49	06/18/08	05/01/38	123,097.29	133,049.85			(570.04)		122,527.25	133,701.29	1,221.48	0.00
Freddie Mac	2007A Single Family	5.49	06/25/08	06/01/38	301,606.21	326,200.52			(111,181.94)		190,424.27	207,655.86	(7,362.72)	0.00
Freddie Mac	2007A Single Family	4.75	06/25/08	05/01/38	70,870.09	75,050.79			(364.50)		70,505.59	75,561.07	874.78	0.00
Freddie Mac	2007A Single Family	5.49	07/16/08	06/01/38	127,065.05	137,282.47			(751.07)		126,313.98	137,790.50	1,259.10	0.00
Freddie Mac	2007A Single Family	5.49	07/16/08	05/01/38	205,014.80	221,713.98			(908.03)		204,106.77	222,808.63	2,002.68	0.00
Freddie Mac	2007A Single Family				144,886.14	156,534.29			(144,886.14)				(11,648.15)	0.00
Freddie Mac	2007A Single Family	4.75	07/23/08	07/01/38	154,931.84	163,840.04			(756.60)		154,175.24	165,034.06	1,950.62	0.00
Freddie Mac	2007A Single Family	5.49	08/13/08	07/01/38	130,642.65	141,019.08			(572.26)		130,070.39	141,786.46	1,339.64	0.00
Freddie Mac	2007A Single Family				179,413.39	193,806.60			(179,413.39)				(14,393.21)	0.00
Freddie Mac	2007A Single Family	5.49	09/17/08	07/01/38	24,179.18	26,163.26			(104.45)		24,074.73	26,295.44	236.63	0.00
GNMA	2007A Single Family	5.25	12/28/07	12/20/37	9,583.02	10,387.37			(45.95)		9,537.07	10,390.46	49.04	0.00
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	4,565.27	5,017.17			(20.15)		4,545.12	5,036.31	39.29	0.00
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	42,291.55	46,235.75			(5,197.92)		37,093.63	40,792.04	(245.79)	0.00
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	3,863.23	4,222.95			(18.09)		3,845.14	4,227.40	22.54	0.00
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	4,050.59	4,482.37			(17.36)		4,033.23	4,506.30	41.29	0.00
GNMA	2007A Single Family	5.25	12/11/07	12/20/37	49,048.04	53,664.30			(265.24)		48,782.80	53,683.51	284.45	0.00
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	8,471.64	9,257.68			(39.97)		8,431.67	9,267.80	50.09	0.00
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	14,934.20	16,293.32			(80.69)		14,853.51	16,348.07	135.44	0.00
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	8,713.69	9,520.65			(41.30)		8,672.39	9,531.92	52.57	0.00
GNMA	2007A Single Family	5.25	12/20/07	11/20/37	4,175.43	4,564.27			(19.73)		4,155.70	4,569.01	24.47	0.00
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	1,766.64	1,941.61			(11.23)		1,755.41	1,940.51	10.13	0.00
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	6,821.96	7,558.02			(28.43)		6,793.53	7,588.60	59.01	0.00
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	8,906.33	9,656.54			(3,969.38)		4,936.95	5,371.25	(315.91)	0.00
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	3,869.11	4,230.58			(17.88)		3,851.23	4,235.01	22.31	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	2,855.92	3,165.78			(11.86)		2,844.06	3,177.91	23.99	0.00
GNMA	2007A Single Family	6.00	01/16/08	12/20/37	6,092.89	6,751.22			(25.80)		6,067.09	6,777.65	52.23	0.00
GNMA	2007A Single Family	5.25	01/16/08	12/20/37	8,587.50	9,396.79			(44.08)		8,543.42	9,395.06	42.35	0.00
GNMA	2007A Single Family	5.25	01/16/08	01/20/38	53,600.29	58,606.18			(285.58)		53,314.71	58,681.56	360.96	0.00
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,320.96	4,682.99			(20.10)		4,300.86	4,685.35	22.46	0.00
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	2,056.39	2,248.55			(9.58)		2,046.81	2,250.88	11.91	0.00
GNMA	2007A Single Family	5.25	02/13/08	02/20/38	3,230.53	3,530.40			(15.58)		3,214.95	3,534.09	19.27	0.00
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	4,282.12	4,744.62			(17.72)		4,264.40	4,763.31	36.41	0.00
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,593.20	5,018.81			(21.24)		4,571.96	5,025.15	27.58	0.00
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	9,072.28	9,927.10			(4,987.64)		4,084.64	4,496.71	(442.75)	0.00
GNMA	2007A Single Family	6.00	02/13/08	01/20/38	9,344.59	10,354.28			(38.73)		9,305.86	10,395.19	79.64	0.00
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	4,434.69	4,847.96			(22.75)		4,411.94	4,850.94	25.73	0.00
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	10,955.90	11,976.75			(53.69)		10,902.21	11,986.65	63.59	0.00
GNMA	2007A Single Family	5.25	04/08/08	03/20/38	12,616.02	13,787.75			(60.26)		12,555.76	13,801.91	74.42	0.00
GNMA	2007A Single Family	6.00	04/08/08	04/20/38	5,566.75	6,169.54			(23.45)		5,543.30	6,193.37	47.28	0.00
GNMA	2007A Single Family	5.25	04/08/08	04/20/38	6,830.30	7,474.03			(35.34)		6,794.96	7,478.60	39.91	0.00
GNMA	2007A Single Family	6.00	03/12/08	03/20/38	3,611.97	4,024.04			(33.50)		3,578.47	4,018.70	28.16	0.00
GNMA	2007A Single Family	5.25	03/12/08	03/20/38	8,361.00	9,140.09			(38.47)		8,322.53	9,150.41	48.79	0.00
GNMA	2007A Single Family	5.25	03/20/08	03/20/38	8,535.70	9,314.68			(47.42)		8,488.28	9,328.13	60.87	0.00
GNMA	2007A Single Family	6.00	02/19/08	01/20/38	6,819.42	7,556.76			(29.61)		6,789.81	7,585.10	57.95	0.00
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	7,306.50	7,997.18			(37.29)		7,269.21	8,002.02	42.13	0.00
GNMA	2007A Single Family	6.00	02/19/08	02/20/38	3,587.41	3,975.44			(17.13)		3,570.28	3,988.43	30.12	0.00
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	8,292.28	9,093.65			(67.79)		8,224.49	9,071.96	46.10	0.00
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	3,908.85	4,331.58			(16.16)		3,892.69	4,348.89	33.47	0.00
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	3,082.49	3,371.13			(14.35)		3,068.14	3,374.46	17.68	0.00
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	7,011.63	7,662.60			(5,005.20)		2,006.43	2,207.98	(449.42)	0.00
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	2,072.50	2,265.90			(9.88)		2,062.62	2,268.07	12.05	0.00
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	6,416.32	7,109.78			(26.48)		6,389.84	7,137.75	54.45	0.00
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	8,142.06	8,900.48			(82.77)		8,059.29	8,869.59	51.88	0.00
GNMA	2007A Single Family	5.25	03/27/08	03/20/38	5,088.56	5,562.48			(24.38)		5,064.18	5,567.62	29.52	0.00
GNMA	2007A Single Family	6.00	03/27/08	03/20/38	9,920.47	10,992.99			(41.14)		9,879.33	11,036.59	84.74	0.00
GNMA	2007A Single Family	5.25	04/15/08	03/20/38	3,029.95	3,312.85			(14.33)		3,015.62	3,316.58	18.06	0.00
GNMA	2007A Single Family	6.00	04/15/08	04/20/38	2,885.68	3,233.45			(41.07)		2,844.61	3,212.67	20.29	0.00
GNMA	2007A Single Family	6.00	04/22/08	04/20/38	8,650.13	9,587.67			(35.07)		8,615.06	9,610.91	58.31	0.00
GNMA	2007A Single Family	6.00	05/07/08	04/20/38	7,272.67	8,058.91			(29.79)		7,242.88	8,090.55	61.43	0.00
GNMA	2007A Single Family	5.25	05/07/08	05/20/38	33,194.90	36,298.64			(164.73)		33,030.17	36,328.01	194.10	0.00
GNMA	2007A Single Family	5.25	05/07/08	04/20/38	5,204.07	5,686.11			(23.60)		5,180.47	5,694.18	31.67	0.00
GNMA	2007A Single Family	5.25	05/14/08	04/20/38	4,868.03	5,321.17			(22.42)		4,845.61	5,325.19	26.44	0.00
GNMA	2007A Single Family	6.00	05/21/08	05/20/38	4,706.48	5,214.48			(31.12)		4,675.36	5,222.58	39.22	0.00
GNMA	2007A Single Family				4,308.45	4,711.44			(4,308.45)				(402.99)	0.00
GNMA	2007A Single Family	6.00	05/28/08	05/20/38	9,026.08	10,001.39			(2,801.20)		6,224.88	6,953.77	(246.42)	0.00
GNMA	2007A Single Family	5.25	05/28/08	01/20/38	2,974.17	3,251.56			(13.92)		2,960.25	3,255.17	17.53	0.00
GNMA	2007A Single Family	6.00	06/11/08	06/20/38	5,383.75	5,964.79			(21.50)		5,362.25	5,989.86	46.57	0.00
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	7,444.59	8,169.33			(3,935.00)		3,509.59	3,864.11	(370.22)	0.00
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	10,667.66	11,672.43			(54.02)		10,613.64	11,681.28	62.87	0.00
GNMA	2007A Single Family	6.00	07/09/08	07/20/38	20,450.01	22,758.73			(83.66)		20,366.35	22,851.17	176.10	0.00
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	7,469.47	8,175.37			(49.15)		7,420.32	8,165.79	39.57	0.00
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	9,658.06	10,560.68			(43.37)		9,614.69	10,573.36	56.05	0.00
GNMA	2007A Single Family	6.00	07/16/08	07/20/38	1,814.56	2,032.37			(17.70)		1,796.86	2,028.85	14.18	0.00
GNMA	2007A Single Family	6.00	06/18/08	06/20/38	10,808.11	11,976.51			(49.42)		10,758.69	12,003.12	76.03	0.00
GNMA	2007A Single Family	5.25	06/18/08	06/20/38	8,392.47	9,186.49			(50.49)		8,341.98	9,183.71	47.71	0.00
GNMA	2007A Single Family	6.00	06/25/08	06/20/38	14,058.84	15,760.07			(73.86)		13,984.98	15,793.62	107.41	0.00
GNMA	2007A Single Family	5.25	06/25/08	06/20/38	8,354.49	9,124.48			(4,243.79)		4,110.70	4,517.57	(363.12)	0.00
GNMA	2007A Single Family	5.25	07/16/08	07/20/38	18,243.27	19,938.17			(82.03)		18,161.24	19,963.71	107.57	0.00
GNMA	2007A Single Family	6.00	07/23/08	07/20/38	8,466.92	9,381.08			(34.65)		8,432.27	9,419.42	72.99	0.00
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	20,729.61	22,639.72			(101.38)		20,628.23	22,693.39	155.05	0.00
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	2,972.77	3,251.71			(13.31)		2,959.46	3,255.51	17.11	0.00
GNMA	2007A Single Family	6.00	07/29/08	07/20/38	1,327.40	1,470.76			(5.25)		1,322.15	1,476.98	11.47	0.00
GNMA	2007A Single Family	5.25	07/29/08	07/20/38	4,746.09	5,190.11			(21.13)		4,724.96	5,196.46	27.48	0.00
GNMA	2007A Single Family	5.25	07/29/08	07/20/38	11,566.50	12,649.04			(4,270.91)		7,295.59	8,023.79	(354.34)	0.00
GNMA	2007A Single Family	6.00	08/27/08	08/20/38	2,248.46	2,491.05			(8.88)		2,239.58	2,501.61	19.44	0.00
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,976.96	5,440.89			(22.65)		4,954.31	5,448.60	30.36	0.00
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	12,798.64	13,996.47			(3,878.01)		8,920.63	9,810.75	(307.71)	0.00
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	23,049.20	25,668.91			(4,224.00)		18,825.20	21,031.16	(413.75)	0.00
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	33,773.26	36,876.34			(169.27)		33,603.99	36,984.44	277.37	0.00
GNMA	2007A Single Family	5.25	08/13/08	07/20/38	28,081.43	30,722.02			(314.09)		27,767.34	30,555.93	148.00	0.00
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	2,575.34	2,853.59			(13.77)		2,561.57	2,861.74	21.92	0.00
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	4,602.21	5,031.16			(20.53)		4,581.68	5,036.25	25.62	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	14,203.05	15,544.72			(97.49)		14,105.56	15,521.09	73.86	0.00
GNMA	2007A Single Family	6.00	08/20/08	08/20/38	3,347.89	3,709.58			(13.38)		3,334.51	3,725.06	28.86	0.00
GNMA	2007A Single Family	5.25	08/20/08	08/20/38	21,563.62	23,604.04			(2,495.81)		19,067.81	20,987.04	(121.19)	0.00
GNMA	2007A Single Family	5.25	08/20/08	08/20/38	3,474.82	3,798.94			(15.38)		3,459.44	3,803.86	20.30	0.00
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,895.20	5,353.07			(21.80)		4,873.40	5,359.70	28.43	0.00
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	3,656.95	3,998.24			(16.15)		3,640.80	4,003.37	21.28	0.00
GNMA	2007A Single Family	6.00	08/27/08	08/20/38	5,921.30	6,560.89			(23.68)		5,897.62	6,588.26	51.05	0.00
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	32,816.51	35,899.74			(153.03)		32,663.48	35,933.92	187.21	0.00
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	9,943.36	10,886.11			(52.84)		9,890.52	10,889.90	56.63	0.00
GNMA	2007A Single Family	6.00	09/10/08	09/20/38	10,399.60	11,656.21			(41.40)		10,358.20	11,704.88	90.07	0.00
GNMA	2007A Single Family	5.25	09/10/08	09/20/38	31,549.70	34,514.26			(182.91)		31,366.79	34,510.28	178.93	0.00
GNMA	2007A Single Family	5.25	09/10/08	08/20/38	12,842.88	14,028.69			(59.18)		12,783.70	14,057.16	87.65	0.00
GNMA	2007A Single Family	5.25	09/17/08	09/20/38	7,733.94	8,458.59			(72.10)		7,661.84	8,436.99	50.50	0.00
GNMA	2007A Single Family	5.25	09/17/08	08/20/38	8,173.48	8,938.42			(36.13)		8,137.35	8,949.72	47.43	0.00
GNMA	2007A Single Family	5.25	09/24/08	07/20/38	4,020.05	4,396.63			(17.89)		4,002.16	4,401.97	23.23	0.00
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	6,718.08	7,442.89			(3,913.40)		2,804.68	3,132.91	(396.58)	0.00
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	19,642.60	21,491.12			(90.71)		19,551.89	21,513.52	113.11	0.00
GNMA	2007A Single Family	5.25	09/24/08	08/20/38	3,151.18	3,449.26			(15.46)		3,135.72	3,452.03	18.23	0.00
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	4,798.03	5,247.19			(22.13)		4,775.90	5,252.75	27.69	0.00
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	7,728.06	8,560.11			(37.17)		7,690.89	8,589.70	66.76	0.00
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	10,941.89	11,967.10			(50.90)		10,890.99	11,979.20	63.00	0.00
GNMA	2007A Single Family	6.00	10/08/08	10/20/38	18,566.00	20,813.79			(3,128.87)		15,437.13	17,246.50	(438.42)	0.00
GNMA	2007A Single Family	5.25	10/08/08	09/20/38	7,337.82	8,022.12			(32.60)		7,305.22	8,032.37	42.85	0.00
GNMA	2007A Single Family	6.00	10/15/08	09/20/38	4,210.57	4,665.04			(16.74)		4,193.83	4,684.71	36.41	0.00
GNMA	2007A Single Family	6.00	10/15/08	06/20/38	3,068.20	3,401.35			(12.23)		3,055.97	3,415.24	26.12	0.00
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	13,788.24	15,354.82			(59.29)		13,728.95	15,413.71	118.18	0.00
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	24,843.57	27,183.20			(118.25)		24,725.32	27,207.66	142.71	0.00
GNMA	2007A Single Family	5.25	10/22/08	09/20/38	5,322.55	5,826.33			(83.07)		5,239.48	5,781.49	38.23	0.00
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	8,702.69	9,664.80			(73.10)		8,629.59	9,662.40	70.70	0.00
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	14,409.71	15,756.05			(5,094.34)		9,315.37	10,246.97	(414.74)	0.00
GNMA	2007A Single Family	5.25	10/22/08	08/20/38	4,414.29	4,827.99			(25.43)		4,388.86	4,827.49	24.93	0.00
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	5,076.42	5,551.58			(22.38)		5,054.04	5,558.67	29.47	0.00
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	10,988.32	12,316.79			(43.77)		10,944.55	12,368.53	95.51	0.00
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	6,073.72	6,729.58			(25.84)		6,047.88	6,756.17	52.43	0.00
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	13,478.28	14,735.13			(58.89)		13,419.39	14,755.33	79.09	0.00
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	7,954.05	8,696.01			(35.22)		7,918.83	8,707.35	46.56	0.00
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	8,245.90	9,135.85			(45.09)		8,200.81	9,160.84	70.08	0.00
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	22,521.71	25,078.30			(2,537.41)		19,984.30	22,424.00	(116.89)	0.00
GNMA	2007A Single Family				3,746.10	4,102.06			(3,746.10)				(355.96)	0.00
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	4,188.41	4,642.94			(16.24)		4,172.17	4,662.58	35.88	0.00
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	8,729.81	9,672.25			(35.21)		8,694.60	9,712.54	75.50	0.00
GNMA	2007A Single Family	5.25	11/19/08	11/20/38	4,173.27	4,564.43			(18.32)		4,154.95	4,570.20	24.09	0.00
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,869.27	3,179.29			(13.04)		2,856.23	3,190.83	24.58	0.00
GNMA	2007A Single Family	5.25	11/25/08	11/20/38	5,160.83	5,643.93			(22.98)		5,137.85	5,650.98	30.03	0.00
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	5,195.20	5,756.78			(21.84)		5,173.36	5,779.67	44.73	0.00
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	12,641.01	14,010.23			(48.69)		12,592.32	14,069.86	108.32	0.00
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	21,191.55	23,600.51			(85.15)		21,106.40	23,699.24	183.88	0.00
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	12,372.58	13,539.07			(102.72)		12,269.86	13,538.46	102.11	0.00
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	4,958.62	5,421.26			(21.50)		4,937.12	5,428.93	29.17	0.00
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	9,979.73	11,060.79			(42.24)		9,937.49	11,104.00	85.45	0.00
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	1,805.55	2,000.87			(7.17)		1,798.38	2,009.28	15.58	0.00
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	2,480.11	2,748.31			(10.41)		2,469.70	2,759.29	21.39	0.00
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	4,678.45	5,184.60			(20.03)		4,658.42	5,204.84	40.27	0.00
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	2,480.77	2,748.72			(9.55)		2,471.22	2,760.73	21.56	0.00
GNMA	2007A Single Family	6.00	02/18/09	01/20/39	2,616.66	2,899.66			(12.63)		2,604.03	2,909.45	22.42	0.00
GNMA	2007A Single Family	5.25	02/25/09	02/20/39	2,523.62	2,759.78			(11.50)		2,512.12	2,763.00	14.72	0.00
GNMA	2007A Single Family	5.49	02/25/09	01/20/39	2,749.50	3,007.26			(11.33)		2,738.17	3,012.02	16.09	0.00
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	12,651.48	14,017.38			(54.03)		12,597.45	14,072.56	109.21	0.00
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,489.30	4,908.86			(19.34)		4,469.96	4,915.90	26.38	0.00
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,444.78	4,860.28			(26.24)		4,418.54	4,859.35	25.31	0.00
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	6,995.64	7,753.16			(26.51)		6,969.13	7,786.59	59.94	0.00
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	2,338.03	2,590.76			(8.94)		2,329.09	2,602.01	20.19	0.00
GNMA	2007A Single Family	5.25	03/11/09	02/20/39	5,014.28	5,485.17			(23.72)		4,990.56	5,490.34	28.89	0.00
GNMA	2007A Single Family	5.25	03/11/09	01/20/39	4,169.89	4,559.65			(17.85)		4,152.04	4,566.31	24.51	0.00
GNMA	2007A Single Family	6.00	03/11/09	02/20/39	4,574.34	5,070.62			(22.20)		4,552.14	5,087.13	38.71	0.00
GNMA	2007A Single Family	6.00	03/18/09	03/20/39	8,381.63	9,288.11			(31.71)		8,349.92	9,329.23	72.83	0.00
GNMA	2007A Single Family				2,004.26	2,191.97			(2,004.26)				(187.71)	0.00
GNMA	2007A Single Family	6.00	03/25/09	03/20/39	2,328.49	2,580.42			(8.72)		2,319.77	2,591.89	20.19	0.00

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GNMA	2007A Single Family	6.00	04/08/09	10/20/38	2,623.38	2,907.05			(11.46)		2,611.92	2,918.21	22.62	0.00
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	3,798.51	4,153.17			(17.04)		3,781.47	4,158.38	22.25	0.00
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	2,725.41	3,019.16			(10.86)		2,714.55	3,031.98	23.68	0.00
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,262.50	3,615.26			(12.55)		3,249.95	3,630.93	28.22	0.00
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	7,163.88	7,938.57			(28.92)		7,134.96	7,971.31	61.66	0.00
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	18,259.99	19,959.72			(4,446.39)		13,813.60	15,176.19	(337.14)	0.00
GNMA	2007A Single Family	6.00	01/14/09	12/20/38	6,379.56	7,069.67			(24.76)		6,354.80	7,099.88	54.97	0.00
GNMA	2007A Single Family	5.25	01/14/09	01/20/39	11,198.61	12,247.25			(51.34)		11,147.27	12,260.93	65.02	0.00
GNMA	2007A Single Family	5.25	01/14/09	12/20/38	4,122.02	4,507.23			(17.88)		4,104.14	4,513.44	24.09	0.00
GNMA	2007A Single Family	6.00	01/14/09	01/20/39	17,314.49	19,275.56			(69.72)		17,244.77	19,354.71	148.87	0.00
GNMA	2007A Single Family	6.00	01/21/09	01/20/39	4,389.32	4,864.43			(16.92)		4,372.40	4,886.68	39.17	0.00
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,358.54	2,613.28			(9.12)		2,349.42	2,624.77	20.61	0.00
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	6,517.71	7,126.65			(29.29)		6,488.42	7,135.52	38.16	0.00
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	8,125.49	8,884.90			(38.80)		8,086.69	8,893.45	47.35	0.00
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,832.07	3,156.04			(15.04)		2,817.03	3,164.67	23.67	0.00
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	4,474.14	4,893.70			(19.18)		4,454.96	4,900.53	26.01	0.00
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	5,952.30	6,509.06			(26.66)		5,925.64	6,517.32	34.92	0.00
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	4,936.02	5,469.20			(18.73)		4,917.29	5,493.30	42.83	0.00
GNMA	2007A Single Family	5.25	10/15/09	09/20/39	3,507.38	3,843.26			(14.44)		3,492.94	3,849.75	20.93	0.00
GNMA	2007A Single Family	5.25	10/29/09	10/20/39	13,140.22	14,376.54			(8,048.63)		5,091.59	5,602.87	(725.04)	0.00
GNMA	2007A Single Family	5.25	11/24/09	10/20/39	3,025.15	3,314.82			(12.46)		3,012.69	3,320.42	18.06	0.00
GNMA	2007A Single Family	6.00	11/24/09	09/20/39	5,202.56	5,772.39			(18.69)		5,183.87	5,797.85	44.15	0.00
GNMA	2007A Single Family	5.25	11/24/09	10/20/39	9,140.20	10,017.27			(37.62)		9,102.58	10,034.09	54.44	0.00
GNMA	2007A Single Family	5.25	05/18/10	04/20/40	37,323.55	40,848.74			(145.54)		37,178.01	40,978.84	275.64	0.00
GNMA	2007A Single Family	5.25	05/25/10	05/20/40	41,537.70	45,509.28			(192.54)		41,345.16	45,565.36	248.62	0.00
GNMA	2007A Single Family	6.00	12/17/09	11/20/39	6,158.73	6,833.47			(21.94)		6,136.79	6,850.74	39.21	0.00
GNMA	2007A Single Family	5.25	12/17/09	12/20/39	14,188.69	15,530.27			(62.75)		14,125.94	15,551.53	84.01	0.00
GNMA	2007A Single Family	5.25	12/17/09	11/20/39	3,196.72	3,503.28			(12.94)		3,183.78	3,509.33	18.99	0.00
GNMA	2007A Single Family	6.00	12/29/09	12/20/39	9,782.65	10,850.61			(34.53)		9,748.12	10,899.00	82.92	0.00
GNMA	2007A Single Family	5.25	01/20/10	12/20/39	12,783.35	14,009.06			(52.01)		12,731.34	14,033.39	76.34	0.00
GNMA	2007A Single Family	5.25	01/27/10	12/20/39	9,894.93	10,844.60			(39.68)		9,855.25	10,863.86	58.94	0.00
GNMA	2007A Single Family	6.00	01/27/10	12/20/39	2,546.29	2,825.44			(11.85)		2,534.44	2,834.85	21.26	0.00
GNMA	2007A Single Family	5.25	02/17/10	01/20/40	4,965.69	5,440.54			(19.86)		4,945.83	5,450.82	30.14	0.00
GNMA	2007A Single Family	5.25	02/23/10	12/20/39	4,309.00	4,721.52			(17.34)		4,291.66	4,730.16	25.98	0.00
GNMA	2007A Single Family	5.25	02/23/10	02/20/40	19,831.10	21,731.64			(79.21)		19,751.89	21,770.83	118.40	0.00
GNMA	2007A Single Family	6.00	03/16/10	03/20/40	3,026.59	3,356.98			(10.65)		3,015.94	3,372.16	25.83	0.00
GNMA	2007A Single Family	5.25	03/17/10	03/20/40	1,884,863.93	1,969,985.61			(282,302.62)		1,602,561.31	1,688,984.03	1,301.04	0.00
GNMA	2007A Single Family	5.25	03/30/10	03/20/40	57,243.85	62,721.35			(246.18)		56,997.67	62,808.20	333.03	0.00
GNMA	2007A Single Family	5.25	03/30/10	02/20/40	2,727.65	2,988.65			(10.97)		2,716.68	2,994.19	16.51	0.00
GNMA	2007A Single Family	5.25	04/13/10	03/20/40	7,500.55	8,216.85			(54.88)		7,445.67	8,203.99	42.02	0.00
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	48,588.78	53,187.44			(319.08)		48,269.70	53,145.08	276.72	0.00
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	8,269.88	9,061.19			(32.54)		8,237.34	9,078.66	50.01	0.00
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	45,426.88	49,763.95			(205.12)		45,221.76	49,845.03	286.20	0.00
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	2,475.60	2,712.64			(9.95)		2,465.65	2,717.66	14.97	0.00
GNMA	2007A Single Family	5.25	04/28/10	04/20/40	43,546.33	47,719.98			(190.65)		43,355.68	47,781.00	251.67	0.00
GNMA	2007A Single Family	5.25	06/15/10	06/20/40	63,518.33	69,597.78			(284.61)		63,233.72	69,698.84	385.67	0.00
GNMA	2007A Single Family	5.25	07/20/10	07/20/40	29,317.01	32,131.64			(119.96)		29,197.05	32,189.64	177.96	0.00
GNMA	2007A Single Family	5.25	07/28/10	06/20/40	2,447.43	2,682.65			(9.86)		2,437.57	2,687.29	14.50	0.00
GNMA	2007A Single Family	5.25	07/28/10	07/20/40	38,172.58	41,765.96			(148.68)		38,023.90	41,916.14	298.86	0.00
GNMA	2007A Single Family	5.25	08/17/10	07/20/40	35,422.81	38,816.12			(4,058.00)		31,364.81	34,637.93	(120.19)	0.00
GNMA	2007A Single Family	5.25	08/24/10	08/20/40	25,631.34	28,156.41			(99.26)		25,532.08	28,209.70	152.55	0.00
GNMA	2007A Single Family	5.25	09/14/10	08/20/40	12,745.55	13,971.19			(49.20)		12,696.35	13,996.84	74.85	0.00
GNMA	2007A Single Family	5.25	06/29/10	04/20/40	7,989.80	8,754.72			(31.17)		7,958.63	8,771.89	48.34	0.00
GNMA	2007A Single Family	5.25	06/29/10	06/20/40	45,211.71	49,521.44			(4,621.82)		40,589.89	44,687.58	(212.04)	0.00
GNMA	2007A Single Family	5.25	09/21/10	08/20/40	28,130.51	30,901.24			(118.45)		28,012.06	30,872.50	89.71	0.00
GNMA	2007A Single Family	5.25	10/19/10	10/20/40	37,299.16	40,742.85			(143.14)		37,156.02	41,056.02	456.31	0.00
GNMA	2007A Single Family	5.25	11/09/10	10/20/40	15,508.05	17,037.53			(59.27)		15,448.78	17,070.67	92.41	0.00
GNMA	2007A Single Family	5.25	12/21/10	11/15/40	6,456.34	7,036.97			(24.87)		6,431.47	7,069.05	56.95	0.00
FNMA	2007A Single Family	6.00	12/11/07	12/01/37	2,308.48	2,536.60			(9.73)		2,298.75	2,544.48	17.61	0.00
FNMA	2007A Single Family	5.25	12/11/07	11/01/37	7,061.42	7,632.78			(3,261.71)		3,799.71	4,154.99	(216.08)	0.00
FNMA	2007A Single Family	5.25	12/12/07	12/01/37	25,789.34	28,153.64			(5,218.93)		20,570.41	22,473.81	(460.90)	0.00
FNMA	2007A Single Family	5.25	12/20/07	11/01/37	4,707.64	5,090.16			(22.69)		4,684.95	5,124.84	57.37	0.00
FNMA	2007A Single Family				3,103.97	3,410.67			(3,103.97)				(306.70)	0.00
FNMA	2007A Single Family	5.25	12/20/07	12/01/37	12,881.75	13,935.93			(64.18)		12,817.57	14,029.27	157.52	0.00
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	11,587.06	12,550.79			(2,585.00)		9,002.06	9,867.03	(98.76)	0.00
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	3,445.81	3,732.55			(16.25)		3,429.56	3,756.98	40.68	0.00
FNMA	2007A Single Family	6.00	01/16/08	12/01/37	5,535.99	6,093.06			(23.10)		5,512.89	6,113.86	43.90	0.00
FNMA	2007A Single Family	5.25	01/16/08	12/01/37	31,030.11	34,015.18			(4,195.72)		26,834.39	29,473.66	(345.80)	0.00

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FNMA	2007A Single Family				4,321.98	4,699.46			(4,321.98)				(377.48)	0.00
FNMA	2007A Single Family	6.00	01/30/08	01/01/38	11,379.69	12,535.96			(77.84)		11,301.85	12,553.53	95.41	0.00
FNMA	2007A Single Family				4,232.48	4,583.93			(4,232.48)				(351.45)	0.00
FNMA	2007A Single Family	5.25	01/30/08	01/01/38	6,007.74	6,503.18			(28.41)		5,979.33	6,549.40	74.63	0.00
FNMA	2007A Single Family	6.00	02/13/08	02/01/38	3,414.66	3,758.42			(14.20)		3,400.46	3,770.24	26.02	0.00
FNMA	2007A Single Family	5.25	02/13/08	02/01/38	9,950.57	10,767.56			(47.12)		9,903.45	10,844.27	123.83	0.00
FNMA	2007A Single Family	5.25	02/13/08	01/01/38	11,938.67	12,921.14			(56.01)		11,882.66	13,013.24	148.11	0.00
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	7,007.66	7,581.38			(38.31)		6,969.35	7,630.22	87.15	0.00
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	7,026.64	7,603.96			(32.64)		6,994.00	7,658.68	87.36	0.00
FNMA	2007A Single Family	6.00	02/19/08	02/01/38	2,355.51	2,592.66			(9.68)		2,345.83	2,600.94	17.96	0.00
FNMA	2007A Single Family	6.00	02/27/08	02/01/38	5,396.91	5,914.68			(42.33)		5,354.58	5,920.70	48.35	0.00
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	8,936.96	9,730.84			(3,545.97)		5,390.99	5,926.61	(258.26)	0.00
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	15,824.82	17,339.58			(83.34)		15,741.48	17,285.20	28.96	0.00
FNMA	2007A Single Family	6.00	03/20/08	03/01/38	5,870.33	6,461.71			(1,092.52)		4,777.81	5,297.62	(71.57)	0.00
FNMA	2007A Single Family	5.25	03/27/08	03/01/38	8,031.40	8,697.79			(39.82)		7,991.58	8,757.87	99.90	0.00
FNMA	2007A Single Family	6.00	03/27/08	03/01/38	6,299.71	6,942.02			(3,866.43)		2,433.28	2,697.97	(377.62)	0.00
FNMA	2007A Single Family	5.25	04/15/08	04/01/38	3,309.43	3,597.16			(942.19)		2,367.24	2,595.47	(59.50)	0.00
FNMA	2007A Single Family	6.00	02/04/09	10/01/38	1,439.82	1,585.23			(5.86)		1,433.96	1,590.37	11.00	0.00
GNMA	2007A Single Family	5.25	09/16/09	08/20/39	6,048.72	6,618.03			(28.72)		6,020.00	6,624.62	35.31	0.00
GNMA	2007A Single Family	5.25	09/16/09	08/20/39	4,861.22	5,301.18			(20.55)		4,840.67	5,310.27	29.64	0.00
GNMA	2007A Single Family	6.00	09/16/09	08/20/39	8,340.84	9,253.57			(30.18)		8,310.66	9,293.98	70.59	0.00
GNMA	2007A Single Family	6.00	09/29/09	09/20/39	2,600.55	2,885.52			(9.48)		2,591.07	2,898.10	22.06	0.00
GNMA	2007A Single Family	5.25	09/29/09	09/20/39	8,755.34	9,578.09			(39.84)		8,715.50	9,589.99	51.74	0.00
Freddie Mac	2007A Single Family	5.25	12/11/07	11/01/37	7,843.64	8,480.02			(37.23)		7,806.41	8,519.02	76.23	0.00
Freddie Mac	2007A Single Family	5.25	12/11/07	11/01/37	5,571.27	6,026.26			(26.56)		5,544.71	6,053.33	53.63	0.00
Freddie Mac	2007A Single Family	5.25	12/20/07	12/01/37	6,747.85	7,297.31			(31.84)		6,716.01	7,330.87	65.40	0.00
Freddie Mac	2007A Single Family	6.00	12/20/07	12/01/37	3,021.81	3,320.20			(12.64)		3,009.17	3,332.77	25.21	0.00
Freddie Mac	2007A Single Family				3,209.98	3,468.39			(3,209.98)				(258.41)	0.00
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	12,761.57	13,809.65			(61.62)		12,699.95	13,869.59	121.56	0.00
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	4,439.29	4,806.70			(20.82)		4,418.47	4,827.65	41.77	0.00
Freddie Mac	2007A Single Family	5.25	01/30/08	01/01/38	13,879.38	14,973.60			(80.23)		13,799.15	15,032.71	139.34	0.00
Freddie Mac	2007A Single Family	5.25	01/30/08	12/01/37	5,951.86	6,435.08			(27.91)		5,923.95	6,464.99	57.82	0.00
Freddie Mac	2007A Single Family	6.00	02/13/08	01/01/38	1,633.57	1,790.00			(7.25)		1,626.32	1,797.98	15.23	0.00
Freddie Mac	2007A Single Family	5.25	02/13/08	01/01/38	2,716.48	2,934.22			(12.66)		2,703.82	2,948.80	27.24	0.00
Freddie Mac	2007A Single Family	5.25	03/20/08	02/01/38	2,509.02	2,711.79			(11.61)		2,497.41	2,724.98	24.80	0.00
Freddie Mac	2007A Single Family	6.00	03/20/08	03/01/38	4,033.97	4,432.70			(16.78)		4,017.19	4,449.57	33.65	0.00
Freddie Mac	2007A Single Family	6.00	04/22/08	02/01/38	2,140.37	2,350.77			(9.33)		2,131.04	2,359.88	18.44	0.00
Freddie Mac	2007A Single Family	5.25	05/14/08	04/01/38	5,593.99	6,042.10			(25.55)		5,568.44	6,072.83	56.28	0.00
Freddie Mac	2007A Single Family	6.00	05/15/08	04/01/38	2,209.34	2,422.05			(9.09)		2,200.25	2,432.84	19.88	0.00
Freddie Mac	2007A Single Family	5.25	05/21/08	04/01/38	11,164.62	12,071.63			(51.53)		11,113.09	12,128.65	108.55	0.00
Freddie Mac	2007A Single Family	5.25	05/21/08	05/01/38	3,867.53	4,170.55			(17.74)		3,849.79	4,193.27	40.46	0.00
Freddie Mac	2007A Single Family	5.25	05/28/08	04/01/38	3,256.20	3,522.18			(15.15)		3,241.05	3,538.40	31.37	0.00
Freddie Mac	2007A Single Family	6.00	06/18/08	05/01/38	3,919.73	4,304.77			(17.97)		3,901.76	4,320.49	33.69	0.00
Freddie Mac	2007A Single Family	5.25	06/18/08	02/01/38	2,560.05	2,762.45			(27.76)		2,532.29	2,758.08	23.39	0.00
Freddie Mac	2007A Single Family	6.00	06/25/08	05/01/38	3,509.41	3,847.62			(14.19)		3,495.22	3,864.98	31.55	0.00
Freddie Mac	2007A Single Family	6.00	07/16/08	06/01/38	5,335.44	5,855.42			(31.19)		5,304.25	5,870.30	46.07	0.00
Freddie Mac	2007A Single Family	5.25	07/16/08	06/01/38	2,647.30	2,856.68			(12.63)		2,634.67	2,871.28	27.23	0.00
Freddie Mac	2007A Single Family	6.00	07/23/08	06/01/38	1,969.83	2,159.45			(11.98)		1,957.85	2,163.84	16.37	0.00
Freddie Mac	2007A Single Family	6.00	08/13/08	06/01/38	2,098.76	2,320.00			(11.68)		2,087.08	2,327.10	18.78	0.00
Freddie Mac	2007A Single Family	6.00	08/20/08	06/01/38	5,149.46	5,645.00			(21.17)		5,128.29	5,669.95	46.12	0.00
Freddie Mac	2007A Single Family	6.00	08/27/08	08/01/38	7,202.20	7,894.47			(28.83)		7,173.37	7,930.86	65.22	0.00
Freddie Mac	2007A Single Family	6.00	09/17/08	08/01/38	1,933.77	2,126.45			(16.34)		1,917.43	2,131.64	21.53	0.00
Freddie Mac	2007A Single Family	5.25	09/17/08	08/01/38	2,811.70	3,038.36			(12.67)		2,799.03	3,053.63	27.94	0.00
Freddie Mac	2007A Single Family	5.25	09/24/08	06/01/38	4,832.86	5,227.13			(21.90)		4,810.96	5,252.14	46.91	0.00
Freddie Mac	2007A Single Family	6.00	10/15/08	09/01/38	1,561.54	1,711.29			(6.15)		1,555.39	1,717.23	12.09	0.00
Freddie Mac	2007A Single Family	6.00	10/22/08	07/01/38	2,576.74	2,827.45			(10.35)		2,566.39	2,839.55	22.45	0.00
Freddie Mac	2007A Single Family	5.25	11/19/08	09/01/38	3,839.66	4,144.48			(19.56)		3,820.10	4,163.73	38.81	0.00
Freddie Mac	2007A Single Family	5.25	12/10/08	11/01/38	10,726.40	11,575.92			(47.95)		10,678.45	11,637.46	109.49	0.00
Freddie Mac	2007A Single Family	6.00	12/17/08	11/01/38	2,237.49	2,456.96			(8.99)		2,228.50	2,467.09	19.12	0.00
Freddie Mac	2007A Single Family	5.25	01/14/09	11/01/38	2,813.54	3,044.44			(8.24)		2,805.30	3,063.54	27.34	0.00
Freddie Mac	2007A Single Family	6.00	01/14/09	11/01/38	6,958.23	7,630.58			(28.04)		6,930.19	7,664.91	62.37	0.00
Freddie Mac	2007A Single Family	6.00	02/18/09	01/01/39	4,546.41	4,985.77			(17.84)		4,528.57	5,006.49	38.56	0.00
Freddie Mac	2007A Single Family	4.75	02/18/09	10/01/38	1,611.82	1,703.39			(7.67)		1,604.15	1,715.46	19.74	0.00
Freddie Mac	2007A Single Family	4.75	02/18/09	12/01/38	2,333.44	2,473.50			(11.55)		2,321.89	2,490.37	28.42	0.00
Freddie Mac	2007A Single Family	4.75	03/11/09	12/01/38	2,772.72	2,932.45			(13.01)		2,759.71	2,953.23	33.79	0.00
Freddie Mac	2007A Single Family	5.25	03/25/09	02/01/39	1,767.58	1,911.68			(90.13)		1,677.45	1,830.81	9.26	0.00
Freddie Mac	2007A Single Family	5.25	03/25/09	01/01/39	2,557.40	2,757.27			(23.26)		2,534.14	2,758.58	24.57	0.00
2007A Single Family Total					76,249,187.35	81,861,314.36	5,161,682.02	(10,034,569.94)	(4,268,543.18)	0.00	67,107,756.25	72,850,577.36	130,694.10	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GIC's	2007B Single Family	4.52	09/20/07	08/31/39	3,876,160.63	3,876,160.63		(1,597,222.78)			2,278,937.85	2,278,937.85	-	0.00
Repo Agmt	2007B Single Family	0.06	11/29/13	12/02/13	5,008,545.89	5,008,545.89		(3,879,240.12)			1,129,305.77	1,129,305.77	-	0.00
GNMA	2007B Single Family	5.25	12/28/07	12/20/37	268,121.57	288,266.27			(1,308.07)		266,813.50	288,351.87	1,393.67	0.00
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	124,276.63	132,291.18			(588.68)		132,796.04	132,796.04	1,093.54	0.00
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	1,173,657.54	1,283,115.55			(144,250.57)		1,029,406.97	1,132,043.86	(6,821.12)	0.00
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	107,209.27	117,193.78			(502.17)		106,707.10	117,317.22	625.61	0.00
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	111,167.47	118,189.92			(521.34)		110,646.13	118,820.68	1,152.10	0.00
GNMA	2007B Single Family	5.25	12/11/07	12/20/37	1,361,161.11	1,489,269.71			(7,360.98)		1,353,800.13	1,489,802.62	7,893.89	0.00
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	235,100.87	256,915.37			(1,109.55)		233,991.32	257,196.22	1,390.40	0.00
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	414,448.54	452,165.70			(2,239.53)		412,209.01	453,685.07	3,758.90	0.00
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	241,818.13	264,213.20			(1,146.16)		240,671.97	264,526.05	1,459.01	0.00
GNMA	2007B Single Family	5.25	12/20/07	11/20/37	115,874.63	126,665.99			(547.64)		115,326.99	126,797.55	679.20	0.00
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	49,026.56	53,882.86			(311.44)		48,715.12	53,852.42	281.00	0.00
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	187,270.83	199,287.43			(856.43)		186,414.40	200,093.73	1,662.73	0.00
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	247,164.08	267,984.33			(110,156.27)		137,007.81	149,060.97	(8,767.09)	0.00
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	107,373.90	117,405.41			(496.45)		106,877.45	117,528.52	619.56	0.00
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	78,398.97	83,474.44			(357.26)		78,041.71	83,794.22	677.04	0.00
GNMA	2007B Single Family	6.00	01/16/08	12/20/37	167,243.26	178,014.16			(776.03)		166,467.23	178,711.00	1,472.87	0.00
GNMA	2007B Single Family	5.25	01/16/08	12/20/37	238,318.45	260,775.95			(1,223.12)		237,095.33	260,728.10	1,175.27	0.00
GNMA	2007B Single Family	5.25	01/16/08	01/20/38	1,487,493.41	1,626,414.55			(7,925.47)		1,479,567.94	1,628,506.61	10,017.53	0.00
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	119,912.63	129,960.39			(558.01)		119,354.62	130,025.89	623.51	0.00
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	57,068.61	62,401.09			(265.65)		56,802.96	62,465.76	330.32	0.00
GNMA	2007B Single Family	5.25	02/13/08	02/20/38	89,652.72	97,974.40			(432.36)		89,220.36	98,076.75	534.71	0.00
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	117,548.45	125,104.86			(534.23)		117,014.22	125,597.46	1,026.83	0.00
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	127,469.11	139,280.24			(589.49)		126,879.62	139,456.17	765.42	0.00
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	251,769.98	275,492.77			(138,415.22)		113,354.76	124,791.02	(12,286.53)	0.00
GNMA	2007B Single Family	6.00	02/13/08	01/20/38	256,530.82	273,018.37			(1,166.81)		255,364.01	274,097.26	2,245.70	0.00
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	123,070.08	134,538.60			(631.24)		122,438.84	134,621.47	714.11	0.00
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	304,043.88	332,373.74			(1,490.21)		302,553.67	332,648.56	1,765.03	0.00
GNMA	2007B Single Family	5.25	04/08/08	03/20/38	350,112.91	382,632.02			(1,672.12)		348,440.79	383,025.11	2,065.21	0.00
GNMA	2007B Single Family	6.00	04/08/08	04/20/38	152,863.22	162,676.57			(705.72)		152,157.50	163,304.91	1,334.06	0.00
GNMA	2007B Single Family	5.25	04/08/08	04/20/38	189,552.43	207,416.18			(980.48)		188,571.95	207,543.10	1,107.40	0.00
GNMA	2007B Single Family	6.00	03/12/08	03/20/38	99,172.47	106,104.77			(959.74)		98,212.73	105,963.87	818.84	0.00
GNMA	2007B Single Family	5.25	03/12/08	03/20/38	232,029.91	253,652.18			(1,067.45)		230,962.46	253,938.67	1,353.94	0.00
GNMA	2007B Single Family	5.25	03/20/08	03/20/38	236,488.46	258,497.23			(1,309.87)		235,178.59	258,870.53	1,683.17	0.00
GNMA	2007B Single Family	6.00	02/19/08	01/20/38	187,212.45	199,254.28			(889.09)		186,323.36	200,001.44	1,636.25	0.00
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	202,768.32	221,934.62			(1,034.90)		201,733.42	222,069.07	1,169.35	0.00
GNMA	2007B Single Family	6.00	02/19/08	02/20/38	98,486.69	104,823.34			(510.36)		97,976.33	105,165.76	852.78	0.00
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	230,125.51	252,363.39			(1,881.55)		228,243.96	251,761.30	1,279.46	0.00
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	107,316.75	114,213.85			(487.08)		106,829.67	114,670.30	943.53	0.00
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	85,543.73	93,554.26			(398.24)		85,145.49	93,646.79	490.77	0.00
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	194,583.43	212,649.39			(138,902.20)		55,681.23	61,274.96	(12,472.23)	0.00
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	57,515.29	62,882.56			(274.38)		57,240.91	62,942.78	334.60	0.00
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	176,155.77	187,468.52			(797.83)		175,357.94	188,205.98	1,535.29	0.00
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	225,955.46	247,002.60			(2,296.99)		223,658.47	246,145.28	1,439.67	0.00
GNMA	2007B Single Family	5.25	03/27/08	03/20/38	141,216.05	154,367.81			(677.04)		140,539.01	154,510.56	819.79	0.00
GNMA	2007B Single Family	6.00	03/27/08	03/20/38	272,397.11	289,859.73			(1,239.69)		271,157.42	291,009.37	2,389.33	0.00
GNMA	2007B Single Family	5.25	04/15/08	03/20/38	84,086.43	91,936.96			(397.77)		83,688.66	92,040.44	501.25	0.00
GNMA	2007B Single Family	6.00	04/15/08	04/20/38	79,243.31	85,258.68			(1,159.79)		78,083.52	84,710.74	611.85	0.00
GNMA	2007B Single Family	6.00	04/22/08	04/20/38	237,544.18	252,804.68			(1,059.45)		236,484.73	253,417.45	1,672.22	0.00
GNMA	2007B Single Family	6.00	05/07/08	04/20/38	199,728.45	212,494.79			(899.11)		198,829.34	213,329.17	1,733.49	0.00
GNMA	2007B Single Family	5.25	05/07/08	05/20/38	921,212.29	1,007,345.11			(4,571.52)		916,640.77	1,008,160.10	5,386.51	0.00
GNMA	2007B Single Family	5.25	05/07/08	04/20/38	144,420.36	157,798.64			(654.89)		143,765.47	158,022.53	878.78	0.00
GNMA	2007B Single Family	5.25	05/14/08	04/20/38	135,095.58	147,671.05			(622.36)		134,473.22	147,782.57	733.88	0.00
GNMA	2007B Single Family	6.00	05/21/08	05/20/38	129,262.01	137,493.80			(906.97)		128,355.04	137,707.57	1,120.74	0.00
GNMA	2007B Single Family				119,564.72	130,750.11			(119,564.72)				(11,185.39)	0.00
GNMA	2007B Single Family	6.00	05/28/08	05/20/38	247,907.22	263,713.63			(77,006.33)		170,900.89	183,354.93	(3,352.37)	0.00
GNMA	2007B Single Family	5.25	05/28/08	01/20/38	82,538.47	90,236.14			(386.37)		82,152.10	90,336.37	486.60	0.00
GNMA	2007B Single Family	6.00	06/11/08	06/20/38	147,879.63	157,277.77			(650.67)		147,228.96	157,938.86	1,311.76	0.00
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	206,599.21	226,711.93			(109,202.56)		97,396.65	107,235.41	(10,273.96)	0.00
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	296,044.11	323,928.52			(1,499.38)		294,544.73	324,174.00	1,744.86	0.00
GNMA	2007B Single Family	6.00	07/09/08	07/20/38	561,785.18	600,094.83			(2,524.68)		559,260.50	602,532.16	4,962.01	0.00
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	207,288.97	226,879.48			(1,364.07)		205,924.90	226,613.66	1,098.25	0.00
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	268,026.57	293,075.76			(1,203.89)		266,822.68	293,427.58	1,555.71	0.00
GNMA	2007B Single Family	6.00	07/16/08	07/20/38	49,850.03	53,589.11			(506.24)		49,343.79	53,496.07	413.20	0.00
GNMA	2007B Single Family	6.00	06/18/08	06/20/38	296,882.21	315,792.77			(1,477.83)		295,404.38	316,494.46	2,179.52	0.00
GNMA	2007B Single Family	5.25	06/18/08	06/20/38	232,904.93	254,939.72			(1,401.21)		231,503.72	254,862.65	1,324.14	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	6.00	06/25/08	06/20/38	386,184.44	415,556.58			(2,185.33)		383,999.11	416,441.30	3,070.05	0.00
GNMA	2007B Single Family	5.25	06/25/08	06/20/38	231,851.28	253,218.84			(117,771.75)		114,079.53	125,369.77	(10,077.32)	0.00
GNMA	2007B Single Family	5.25	07/16/08	07/20/38	506,279.61	553,315.79			(2,276.59)		504,003.02	554,024.69	2,985.49	0.00
GNMA	2007B Single Family	6.00	07/23/08	07/20/38	232,607.70	247,357.49			(1,046.03)		231,561.67	248,368.28	2,056.82	0.00
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	575,279.47	628,288.28			(2,813.61)		572,465.86	629,777.59	4,302.92	0.00
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	82,500.04	90,240.22			(369.33)		82,130.71	90,345.60	474.71	0.00
GNMA	2007B Single Family	6.00	07/29/08	07/20/38	36,467.54	38,780.75			(158.99)		36,308.55	38,944.57	322.81	0.00
GNMA	2007B Single Family	5.25	07/29/08	07/20/38	131,711.77	144,033.94			(586.23)		131,125.54	144,210.20	762.49	0.00
GNMA	2007B Single Family	5.25	07/29/08	07/20/38	320,988.27	351,031.00			(118,524.59)		202,463.68	222,673.13	(9,833.28)	0.00
GNMA	2007B Single Family	6.00	08/27/08	08/20/38	61,780.01	65,683.37			(269.07)		61,510.94	65,961.81	547.51	0.00
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	138,118.37	150,993.31			(628.58)		137,489.79	151,207.45	842.72	0.00
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	355,182.70	388,424.40			(107,620.90)		247,561.80	272,264.09	(8,539.41)	0.00
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	633,286.38	676,829.64			(116,266.14)		517,020.24	554,542.90	(6,020.60)	0.00
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	937,262.26	1,023,377.08			(4,697.61)		932,564.65	1,026,376.98	7,697.51	0.00
GNMA	2007B Single Family	5.25	08/13/08	07/20/38	779,303.77	852,584.89			(8,716.49)		770,587.28	847,975.67	4,107.27	0.00
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	70,758.84	75,242.66			(406.96)		70,351.88	75,457.63	621.93	0.00
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	127,718.94	139,622.66			(569.79)		127,149.15	139,763.93	711.06	0.00
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	394,156.73	431,390.74			(2,705.41)		391,451.32	430,734.93	2,049.60	0.00
GNMA	2007B Single Family	6.00	08/20/08	08/20/38	91,988.55	97,813.05			(405.00)		91,583.55	98,221.25	813.20	0.00
GNMA	2007B Single Family	5.25	08/20/08	08/20/38	598,425.03	655,049.85			(69,262.97)		529,162.06	582,423.92	(3,362.96)	0.00
GNMA	2007B Single Family	5.25	08/20/08	08/20/38	96,431.65	105,426.76			(427.00)		96,004.65	105,563.11	563.35	0.00
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	135,849.02	148,556.36			(605.23)		135,243.79	148,740.15	789.02	0.00
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	101,487.08	110,957.61			(448.47)		101,038.61	111,100.04	590.90	0.00
GNMA	2007B Single Family	6.00	08/27/08	08/20/38	162,698.71	172,995.61			(716.53)		161,982.18	173,717.16	1,438.08	0.00
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	910,709.97	996,274.88			(4,246.90)		906,463.07	997,223.36	5,195.38	0.00
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	275,944.04	302,107.00			(1,466.30)		274,477.74	302,212.28	1,571.58	0.00
GNMA	2007B Single Family	6.00	09/10/08	09/20/38	285,769.56	307,347.36			(1,253.79)		284,515.77	308,630.53	2,536.96	0.00
GNMA	2007B Single Family	5.25	09/10/08	09/20/38	875,554.97	957,825.44			(5,076.14)		870,478.83	957,715.07	4,965.77	0.00
GNMA	2007B Single Family	5.25	09/10/08	08/20/38	356,410.82	389,318.59			(1,642.07)		354,768.75	390,108.67	2,432.15	0.00
GNMA	2007B Single Family	5.25	09/17/08	09/20/38	214,629.04	234,739.32			(2,001.25)		212,627.79	234,140.14	1,402.07	0.00
GNMA	2007B Single Family	5.25	09/17/08	08/20/38	226,826.56	248,055.50			(1,002.46)		225,824.10	248,368.94	1,315.90	0.00
GNMA	2007B Single Family	5.25	09/24/08	07/20/38	111,562.94	122,013.41			(496.08)		111,066.86	122,161.83	644.50	0.00
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	184,615.44	196,251.95			(107,573.06)		77,042.38	82,607.75	(6,071.14)	0.00
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	545,112.49	596,412.76			(2,517.53)		542,594.96	597,034.54	3,139.31	0.00
GNMA	2007B Single Family	5.25	09/24/08	08/20/38	87,450.67	95,722.41			(429.10)		87,021.57	95,799.47	506.16	0.00
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	133,152.90	145,618.00			(614.12)		132,538.78	145,772.43	768.55	0.00
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	212,369.75	225,710.32			(1,107.52)		211,262.23	226,490.50	1,887.70	0.00
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	303,655.06	332,106.17			(1,412.63)		302,242.43	332,441.87	1,748.33	0.00
GNMA	2007B Single Family	6.00	10/08/08	10/20/38	510,237.51	548,811.25			(86,161.23)		424,076.28	454,750.28	(7,899.74)	0.00
GNMA	2007B Single Family	5.25	10/08/08	09/20/38	203,636.59	222,626.77			(904.89)		202,731.70	222,911.28	1,189.40	0.00
GNMA	2007B Single Family	6.00	10/15/08	09/20/38	115,716.50	123,006.32			(506.82)		115,209.68	123,524.83	1,025.33	0.00
GNMA	2007B Single Family	6.00	10/15/08	06/20/38	84,317.47	89,685.99			(370.20)		83,947.27	90,052.33	736.54	0.00
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	378,952.17	404,870.97			(1,782.92)		377,169.25	406,423.81	3,335.76	0.00
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	689,448.83	754,377.06			(3,281.83)		686,167.00	755,055.88	3,960.65	0.00
GNMA	2007B Single Family	5.25	10/22/08	09/20/38	147,709.15	161,690.15			(2,305.41)		145,403.74	160,445.82	1,061.08	0.00
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	239,183.95	254,838.43			(2,105.52)		237,078.43	254,775.19	2,042.28	0.00
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	399,891.00	437,255.53			(141,376.15)		258,514.85	284,369.68	(11,509.70)	0.00
GNMA	2007B Single Family	5.25	10/22/08	08/20/38	122,503.75	133,984.51			(705.53)		121,798.22	133,970.75	691.77	0.00
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	140,878.43	154,065.38			(620.88)		140,257.55	154,261.99	817.49	0.00
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	302,008.29	324,765.14			(1,325.23)		300,683.06	326,129.51	2,689.60	0.00
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	166,933.92	177,443.50			(778.00)		166,155.92	178,144.44	1,478.94	0.00
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	374,043.29	408,923.35			(1,634.42)		372,408.87	409,483.99	2,195.06	0.00
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	220,737.61	241,328.39			(977.33)		219,760.28	241,642.92	1,291.86	0.00
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	226,634.03	240,891.21			(1,331.28)		225,302.75	241,550.18	1,990.25	0.00
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	619,045.14	661,256.64			(69,968.48)		549,076.66	591,268.86	(19.30)	0.00
GNMA	2007B Single Family				103,960.22	113,838.87			(103,960.22)				(9,878.65)	0.00
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	115,125.76	122,423.70			(492.68)		114,633.08	122,941.68	1,010.66	0.00
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	239,952.63	255,034.86			(1,064.91)		238,887.72	256,097.31	2,127.36	0.00
GNMA	2007B Single Family	5.25	11/19/08	11/20/38	115,813.51	126,670.33			(508.50)		115,305.01	126,830.51	668.68	0.00
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	78,868.11	83,830.69			(390.44)		78,477.67	84,135.04	694.79	0.00
GNMA	2007B Single Family	5.25	11/25/08	11/20/38	143,221.39	156,627.99			(637.71)		142,583.68	156,823.78	833.50	0.00
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	142,804.02	151,792.88			(657.85)		142,146.17	152,396.51	1,261.48	0.00
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	347,475.01	369,417.52			(1,478.94)		345,996.07	370,989.71	3,051.13	0.00
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	582,544.12	622,290.63			(2,577.38)		579,966.74	624,893.94	5,180.69	0.00
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	343,358.81	375,730.68			(2,850.74)		340,508.07	375,713.79	2,833.85	0.00
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	137,610.88	150,448.54			(596.55)		137,014.33	150,661.43	809.44	0.00
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	274,338.34	291,647.32			(1,272.60)		273,065.74	292,786.90	2,412.18	0.00
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	49,634.44	52,758.31			(217.02)		49,417.42	52,980.10	438.81	0.00

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Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	68,180.69	72,466.71			(313.90)		67,866.79	72,756.33	603.52	0.00
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	128,614.70	136,705.98			(602.73)		128,011.97	137,239.68	1,136.43	0.00
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	68,196.49	72,477.34			(290.00)		67,906.49	72,794.13	606.79	0.00
GNMA	2007B Single Family	6.00	02/18/09	01/20/39	71,953.56	76,457.58			(376.22)		71,577.34	76,715.76	634.40	0.00
GNMA	2007B Single Family	5.25	02/25/09	02/20/39	70,035.30	76,588.34			(319.52)		69,715.78	76,677.80	408.98	0.00
GNMA	2007B Single Family	5.49	02/25/09	01/20/39	75,607.85	79,294.51			(342.19)		75,265.66	79,420.10	467.78	0.00
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	347,905.26	369,605.66			(1,626.44)		346,278.82	371,060.72	3,081.50	0.00
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	124,584.36	136,228.79			(536.63)		124,047.73	136,424.02	731.86	0.00
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	123,350.16	134,880.41			(728.16)		122,622.00	134,854.74	702.49	0.00
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	192,373.95	204,432.79			(806.62)		191,567.33	205,314.22	1,688.05	0.00
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	64,293.45	68,312.42			(271.72)		64,021.73	68,609.10	568.40	0.00
GNMA	2007B Single Family	5.25	03/11/09	02/20/39	139,153.63	152,222.31			(658.19)		138,495.44	152,365.79	801.67	0.00
GNMA	2007B Single Family	5.25	03/11/09	01/20/39	115,720.44	126,537.49			(495.30)		115,225.14	126,722.32	680.13	0.00
GNMA	2007B Single Family	6.00	03/11/09	02/20/39	125,797.32	133,700.67			(661.37)		125,135.95	134,135.83	1,096.53	0.00
GNMA	2007B Single Family	6.00	03/18/09	03/20/39	230,510.37	244,906.05			(965.01)		229,545.36	245,990.34	2,049.30	0.00
GNMA	2007B Single Family				55,621.97	60,830.72			(55,621.97)				(5,208.75)	0.00
GNMA	2007B Single Family	6.00	03/25/09	03/20/39	64,039.37	68,039.81			(265.98)		63,773.39	68,342.12	568.29	0.00
GNMA	2007B Single Family	6.00	04/08/09	10/20/38	72,146.25	76,652.36			(344.54)		71,801.71	76,946.55	638.73	0.00
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	105,413.96	115,257.19			(472.81)		104,941.15	115,401.78	617.40	0.00
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	74,927.95	79,608.29			(328.66)		74,599.29	79,946.29	666.66	0.00
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	89,693.86	95,326.16			(381.36)		89,312.50	95,739.29	794.49	0.00
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	196,950.66	209,321.84			(874.77)		196,075.89	210,185.09	1,738.02	0.00
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	506,744.36	553,914.13			(123,394.53)		383,349.83	421,163.59	(9,356.01)	0.00
GNMA	2007B Single Family	6.00	01/14/09	12/20/38	175,398.08	186,410.80			(751.80)		174,646.28	187,207.40	1,548.40	0.00
GNMA	2007B Single Family	5.25	01/14/09	01/20/39	310,779.35	339,880.84			(1,425.05)		309,354.30	340,260.35	1,804.56	0.00
GNMA	2007B Single Family	5.25	01/14/09	12/20/38	114,392.56	125,082.90			(495.92)		113,896.64	125,255.18	668.20	0.00
GNMA	2007B Single Family	6.00	01/14/09	01/20/39	476,050.16	508,251.99			(2,109.41)		473,940.75	510,338.78	4,196.20	0.00
GNMA	2007B Single Family	6.00	01/21/09	01/20/39	120,684.13	128,263.93			(513.86)		120,170.27	128,850.48	1,100.41	0.00
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	64,853.97	68,906.20			(277.09)		64,576.88	69,209.18	580.07	0.00
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	180,877.24	197,776.02			(813.01)		180,064.23	198,022.22	1,059.21	0.00
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	225,495.92	246,570.08			(1,076.68)		224,419.24	246,807.57	1,314.17	0.00
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	77,874.28	83,217.61			(444.93)		77,429.35	83,445.04	672.36	0.00
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	124,164.03	135,808.17			(532.44)		123,631.59	135,997.70	721.97	0.00
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	165,185.89	180,637.02			(739.87)		164,446.02	180,866.30	969.15	0.00
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	135,727.10	144,210.31			(570.08)		135,157.02	144,845.73	1,205.50	0.00
GNMA	2007B Single Family	5.25	10/15/09	09/20/39	97,335.30	106,656.75			(400.68)		96,934.62	106,836.79	580.72	0.00
GNMA	2007B Single Family	5.25	10/29/09	10/20/39	364,661.99	398,972.07			(223,361.94)		141,300.05	155,488.62	(20,121.51)	0.00
GNMA	2007B Single Family	5.25	11/24/09	10/20/39	83,952.13	91,991.62			(346.16)		83,605.97	92,147.13	501.67	0.00
GNMA	2007B Single Family	6.00	11/24/09	09/20/39	143,234.83	152,204.48			(572.76)		142,662.07	152,875.79	1,244.07	0.00
GNMA	2007B Single Family	5.25	11/24/09	10/20/39	253,656.02	277,995.40			(1,043.95)		252,612.07	278,462.09	1,510.64	0.00
GNMA	2007B Single Family	5.25	05/18/10	04/20/40	1,035,787.51	1,133,617.43			(4,039.01)		1,031,748.50	1,137,228.09	7,649.67	0.00
GNMA	2007B Single Family	5.25	05/25/10	05/20/40	1,152,736.80	1,262,954.92			(5,343.70)		1,147,393.10	1,264,511.14	6,899.92	0.00
GNMA	2007B Single Family	6.00	12/17/09	11/20/39	169,581.84	180,182.82			(672.63)		168,909.21	180,638.21	1,128.02	0.00
GNMA	2007B Single Family	5.25	12/17/09	12/20/39	393,758.51	430,989.82			(1,741.26)		392,017.25	431,579.85	2,331.29	0.00
GNMA	2007B Single Family	5.25	12/17/09	11/20/39	88,713.89	97,221.87			(359.33)		88,354.56	97,389.72	527.18	0.00
GNMA	2007B Single Family	6.00	12/29/09	12/20/39	269,383.57	286,105.58			(1,059.70)		268,323.87	287,381.32	2,335.44	0.00
GNMA	2007B Single Family	5.25	01/20/10	12/20/39	354,758.75	388,773.92			(1,443.21)		353,315.54	389,449.01	2,118.30	0.00
GNMA	2007B Single Family	5.25	01/27/10	12/20/39	274,601.22	300,955.03			(1,101.28)		273,499.94	301,489.44	1,635.69	0.00
GNMA	2007B Single Family	6.00	01/27/10	12/20/39	70,125.93	74,500.39			(354.79)		69,771.14	74,748.61	603.01	0.00
GNMA	2007B Single Family	5.25	02/17/10	01/20/40	137,806.21	150,983.78			(551.23)		137,254.98	151,269.17	836.62	0.00
GNMA	2007B Single Family	5.25	02/23/10	12/20/39	119,581.39	131,029.78			(481.01)		119,100.38	131,269.48	720.71	0.00
GNMA	2007B Single Family	5.25	02/23/10	02/20/40	550,344.36	603,087.73			(2,198.07)		548,146.29	604,175.33	3,285.67	0.00
GNMA	2007B Single Family	6.00	03/16/10	03/20/40	83,372.73	88,515.84			(327.20)		83,045.53	88,916.26	727.62	0.00
GNMA	2007B Single Family	5.25	03/30/10	03/20/40	1,588,607.87	1,740,617.23			(6,832.18)		1,581,775.69	1,743,027.39	9,242.34	0.00
GNMA	2007B Single Family	5.25	03/30/10	02/20/40	75,696.85	82,939.75			(304.76)		75,392.09	83,093.50	458.51	0.00
GNMA	2007B Single Family	5.25	04/13/10	03/20/40	208,152.23	228,030.62			(1,523.11)		206,629.12	227,673.84	1,166.33	0.00
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	1,348,415.58	1,476,035.94			(8,855.38)		1,339,560.20	1,474,860.31	7,679.75	0.00
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	229,502.31	251,462.41			(903.12)		228,599.19	251,947.23	1,387.94	0.00
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	1,260,668.48	1,381,028.71			(5,692.45)		1,254,976.03	1,383,278.72	7,942.46	0.00
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	68,701.58	75,280.21			(276.19)		68,425.39	75,419.51	415.49	0.00
GNMA	2007B Single Family	5.25	04/28/10	04/20/40	1,208,479.98	1,324,305.38			(5,290.82)		1,203,189.16	1,325,998.73	6,984.17	0.00
GNMA	2007B Single Family	5.25	06/15/10	06/20/40	1,762,734.75	1,931,449.00			(7,898.05)		1,754,836.70	1,934,253.65	10,702.70	0.00
GNMA	2007B Single Family	5.25	07/20/10	07/20/40	813,593.93	891,704.22			(3,329.18)		810,264.75	893,313.66	4,938.62	0.00
GNMA	2007B Single Family	5.25	07/28/10	06/20/40	67,920.69	74,447.97			(273.61)		67,647.08	74,576.80	402.44	0.00
GNMA	2007B Single Family	5.25	07/28/10	07/20/40	1,059,349.76	1,159,071.72			(4,126.45)		1,055,223.31	1,163,239.53	8,294.26	0.00
GNMA	2007B Single Family	5.25	08/17/10	07/20/40	983,039.74	1,077,208.77			(112,615.89)		870,423.85	961,257.46	(3,335.42)	0.00
GNMA	2007B Single Family	5.25	08/24/10	08/20/40	711,310.20	781,385.05			(2,754.74)		708,555.46	782,864.02	4,233.71	0.00
GNMA	2007B Single Family	5.25	09/14/10	08/20/40	353,709.38	387,722.66			(1,365.50)		352,343.88	388,434.56	2,077.40	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	5.25	06/29/10	04/20/40	221,729.27	242,957.57			(864.96)		220,864.31	243,433.89	1,341.28	0.00
GNMA	2007B Single Family	5.25	06/29/10	06/20/40	1,254,697.47	1,374,298.75			(128,263.05)		1,126,434.42	1,240,151.48	(5,884.22)	0.00
GNMA	2007B Single Family	5.25	09/21/10	08/20/40	780,666.86	857,558.37			(3,287.04)		777,379.82	856,760.87	2,489.54	0.00
GNMA	2007B Single Family	5.25	10/19/10	10/20/40	1,035,111.14	1,130,678.93			(3,972.60)		1,031,138.54	1,139,369.70	12,663.37	0.00
GNMA	2007B Single Family	5.25	11/09/10	10/20/40	430,372.66	472,818.80			(1,644.73)		428,727.93	473,738.47	2,564.40	0.00
GNMA	2007B Single Family	5.25	12/21/10	11/15/40	179,174.03	195,287.32			(689.91)		178,484.12	196,177.52	1,580.11	0.00
FNMA	2007B Single Family	6.00	12/11/07	12/01/37	63,249.06	66,884.31			(291.10)		62,957.96	67,092.10	498.89	0.00
FNMA	2007B Single Family	5.25	12/11/07	11/01/37	195,646.79	211,821.79			(90,368.24)		105,278.55	115,307.83	(6,145.72)	0.00
FNMA	2007B Single Family	5.25	12/12/07	12/01/37	714,529.61	781,308.27			(144,587.90)		569,941.71	623,683.88	(13,036.49)	0.00
FNMA	2007B Single Family	5.25	12/20/07	11/01/37	130,432.53	141,260.22			(626.42)		129,806.11	142,222.73	1,588.93	0.00
FNMA	2007B Single Family				85,045.79	89,931.53			(85,045.79)				(4,885.74)	0.00
FNMA	2007B Single Family	5.25	12/20/07	12/01/37	356,905.06	386,744.11			(1,771.88)		355,133.18	389,334.55	4,362.32	0.00
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	321,035.03	348,304.47			(71,616.17)		249,418.86	273,825.65	(2,862.65)	0.00
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	95,471.88	103,584.34			(448.70)		95,023.18	104,262.24	1,126.60	0.00
FNMA	2007B Single Family	6.00	01/16/08	12/01/37	151,943.52	160,659.95			(695.63)		151,247.89	161,208.54	1,244.22	0.00
FNMA	2007B Single Family	5.25	01/16/08	12/01/37	861,134.93	943,975.20			(116,438.02)		744,696.91	817,940.96	(9,596.22)	0.00
FNMA	2007B Single Family				119,940.85	130,417.49			(119,940.85)				(10,476.64)	0.00
FNMA	2007B Single Family	6.00	01/30/08	01/01/38	312,358.08	330,544.14			(2,262.56)		310,095.52	331,007.58	2,726.00	0.00
FNMA	2007B Single Family				117,459.07	127,211.48			(117,459.07)				(9,752.41)	0.00
FNMA	2007B Single Family	5.25	01/30/08	01/01/38	166,724.89	180,473.64			(788.55)		165,936.34	181,756.29	2,071.20	0.00
FNMA	2007B Single Family	6.00	02/13/08	11/01/37	93,730.00	99,100.86			(427.99)		93,302.01	99,412.64	739.77	0.00
FNMA	2007B Single Family	5.25	02/13/08	02/01/38	276,143.25	298,816.86			(1,307.62)		274,835.63	300,945.66	3,436.42	0.00
FNMA	2007B Single Family	5.25	02/13/08	01/01/38	331,316.74	358,582.21			(1,554.46)		329,762.28	361,138.16	4,110.41	0.00
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	194,474.72	210,395.39			(1,063.04)		193,411.68	211,750.91	2,418.56	0.00
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	195,001.37	211,022.13			(905.85)		194,095.52	212,540.64	2,424.36	0.00
FNMA	2007B Single Family	6.00	02/19/08	02/01/38	64,662.66	68,362.64			(291.95)		64,370.71	68,580.97	510.28	0.00
FNMA	2007B Single Family	6.00	02/27/08	02/01/38	148,156.98	155,956.55			(1,221.81)		146,935.17	156,115.22	1,380.48	0.00
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	248,014.21	270,046.53			(98,405.97)		149,608.24	164,473.08	(7,167.48)	0.00
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	439,163.80	481,201.02			(2,312.90)		436,850.90	479,691.98	803.86	0.00
FNMA	2007B Single Family	6.00	03/20/08	03/01/38	161,172.99	170,380.38			(30,048.71)		131,124.28	139,686.01	(645.66)	0.00
FNMA	2007B Single Family	5.25	03/27/08	03/01/38	222,883.73	241,377.53			(1,105.18)		221,778.55	243,044.87	2,772.52	0.00
FNMA	2007B Single Family	6.00	03/27/08	03/01/38	182,963.57	183,045.18			(106,183.30)		66,780.27	71,139.26	(5,722.62)	0.00
FNMA	2007B Single Family	5.25	04/15/08	04/01/38	91,842.44	99,827.06			(26,147.17)		65,695.27	72,028.61	(1,651.28)	0.00
FNMA	2007B Single Family	6.00	02/04/09	10/01/38	39,583.45	41,798.98			(176.94)		39,406.51	41,934.51	312.47	0.00
GNMA	2007B Single Family	5.25	09/16/09	08/20/39	167,861.24	183,661.06			(797.22)		167,064.02	183,843.92	980.08	0.00
GNMA	2007B Single Family	5.25	09/16/09	08/20/39	134,907.46	147,116.09			(570.31)		134,337.15	147,368.45	822.67	0.00
GNMA	2007B Single Family	6.00	09/16/09	08/20/39	229,573.13	243,995.44			(923.74)		228,649.39	245,060.86	1,989.16	0.00
GNMA	2007B Single Family	6.00	09/29/09	09/20/39	71,581.94	76,084.61			(289.66)		71,292.28	76,416.39	621.44	0.00
GNMA	2007B Single Family	5.25	09/29/09	09/20/39	242,974.92	265,807.31			(1,105.91)		241,869.01	266,137.58	1,436.18	0.00
Freddie Mac	2007B Single Family	5.25	12/11/07	11/01/37	217,673.55	235,334.22			(1,033.38)		216,640.17	236,416.45	2,115.61	0.00
Freddie Mac	2007B Single Family	5.25	12/11/07	11/01/37	154,611.83	167,238.60			(737.04)		153,874.79	167,989.65	1,488.09	0.00
Freddie Mac	2007B Single Family	5.25	12/20/07	12/01/37	187,264.03	202,512.09			(883.56)		186,380.47	203,443.41	1,814.88	0.00
Freddie Mac	2007B Single Family	6.00	12/20/07	12/01/37	82,925.93	87,546.18			(380.49)		82,545.44	87,877.46	711.77	0.00
Freddie Mac	2007B Single Family				89,082.30	96,253.37			(89,082.30)				(7,171.07)	0.00
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	354,153.99	383,239.74			(1,710.31)		352,443.68	384,903.39	3,373.96	0.00
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	123,197.58	133,393.62			(577.43)		122,620.15	133,975.05	1,158.86	0.00
Freddie Mac	2007B Single Family	5.25	01/30/08	01/01/38	385,174.25	415,541.40			(2,226.36)		382,947.89	417,181.79	3,866.75	0.00
Freddie Mac	2007B Single Family	5.25	01/30/08	12/01/37	165,174.88	178,583.73			(774.68)		164,400.20	179,413.83	1,604.78	0.00
Freddie Mac	2007B Single Family	6.00	02/13/08	01/01/38	44,839.40	47,198.24			(217.15)		44,622.25	47,408.55	427.46	0.00
Freddie Mac	2007B Single Family	5.25	02/13/08	01/01/38	75,385.30	81,429.53			(351.07)		75,034.23	81,834.04	755.58	0.00
Freddie Mac	2007B Single Family	5.25	03/20/08	02/01/38	69,629.75	75,256.50			(322.19)		69,307.56	75,622.45	688.14	0.00
Freddie Mac	2007B Single Family	6.00	03/20/08	03/01/38	110,745.22	116,880.25			(505.00)		110,240.22	117,324.86	949.61	0.00
Freddie Mac	2007B Single Family	6.00	04/22/08	02/01/38	58,766.98	61,984.53			(280.21)		58,486.77	62,224.61	520.29	0.00
Freddie Mac	2007B Single Family	5.25	05/14/08	04/01/38	155,241.74	167,678.05			(709.22)		154,532.52	168,530.88	1,562.05	0.00
Freddie Mac	2007B Single Family	6.00	05/15/08	04/01/38	60,666.69	63,863.98			(273.95)		60,392.74	64,148.37	558.34	0.00
Freddie Mac	2007B Single Family	5.25	05/21/08	04/01/38	309,835.59	335,007.00			(1,429.77)		308,405.82	336,589.45	3,012.22	0.00
Freddie Mac	2007B Single Family	5.25	05/21/08	05/01/38	107,335.59	115,739.52			(492.20)		106,843.39	116,370.02	1,122.70	0.00
Freddie Mac	2007B Single Family	5.25	05/28/08	04/01/38	90,364.48	97,746.24			(420.60)		89,943.88	98,196.41	870.77	0.00
Freddie Mac	2007B Single Family	6.00	06/18/08	05/01/38	107,650.90	113,506.92			(536.78)		107,114.12	113,921.54	951.40	0.00
Freddie Mac	2007B Single Family	5.25	06/18/08	02/01/38	71,045.92	76,662.54			(770.53)		70,275.39	76,541.14	649.13	0.00
Freddie Mac	2007B Single Family	6.00	06/25/08	05/01/38	96,384.18	101,452.79			(428.62)		95,955.56	101,910.61	886.44	0.00
Freddie Mac	2007B Single Family	6.00	07/16/08	06/01/38	146,548.78	154,393.90			(915.58)		145,633.20	154,786.43	1,308.11	0.00
Freddie Mac	2007B Single Family	5.25	07/16/08	06/01/38	73,466.83	79,277.54			(350.74)		73,116.09	79,682.73	755.93	0.00
Freddie Mac	2007B Single Family	6.00	07/23/08	06/01/38	54,107.29	56,939.82			(351.06)		53,756.23	57,055.65	466.89	0.00
Freddie Mac	2007B Single Family	6.00	08/13/08	06/01/38	57,652.02	61,173.14			(344.11)		57,307.91	61,360.45	531.42	0.00
Freddie Mac	2007B Single Family	6.00	08/20/08	06/01/38	141,459.89	148,845.56			(638.66)		140,821.23	149,503.47	1,296.57	0.00
Freddie Mac	2007B Single Family	6.00	08/27/08	08/01/38	197,863.93	208,159.09			(872.07)		196,991.86	209,118.65	1,831.63	0.00
Freddie Mac	2007B Single Family	6.00	09/17/08	08/01/38	53,129.29	56,069.73			(470.38)		52,658.91	56,206.41	607.06	0.00

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Freddie Mac	2007B Single Family	5.25	09/17/08	08/01/38	78,029.40	84,319.48			(351.65)		77,677.75	84,743.14	775.31	0.00
Freddie Mac	2007B Single Family	5.25	09/24/08	06/01/38	134,120.46	145,061.17			(607.92)		133,512.54	145,755.39	1,302.14	0.00
Freddie Mac	2007B Single Family	6.00	10/15/08	09/01/38	42,908.65	45,122.79			(186.17)		42,722.48	45,279.54	342.92	0.00
Freddie Mac	2007B Single Family	6.00	10/22/08	07/01/38	70,802.95	74,553.42			(313.04)		70,489.91	74,872.35	631.97	0.00
Freddie Mac	2007B Single Family	5.25	11/19/08	09/01/38	106,556.51	115,015.94			(543.11)		106,013.40	115,550.06	1,077.23	0.00
Freddie Mac	2007B Single Family	5.25	12/10/08	11/01/38	297,674.61	321,250.27			(1,330.71)		296,343.90	322,957.91	3,038.35	0.00
Freddie Mac	2007B Single Family	6.00	12/17/08	11/01/38	61,499.44	64,784.30			(271.79)		61,227.65	65,051.61	539.10	0.00
Freddie Mac	2007B Single Family	5.25	01/14/09	11/01/38	78,080.66	84,488.13			(228.52)		77,852.14	85,018.15	758.54	0.00
Freddie Mac	2007B Single Family	6.00	01/14/09	11/01/38	191,273.59	201,200.85			(848.15)		190,425.44	202,105.86	1,753.16	0.00
Freddie Mac	2007B Single Family	6.00	02/18/09	01/01/39	124,997.19	131,463.19			(541.08)		124,456.11	132,009.49	1,087.38	0.00
Freddie Mac	2007B Single Family	4.75	02/18/09	10/01/38	44,730.27	47,271.91			(212.72)		44,517.55	47,606.83	547.64	0.00
Freddie Mac	2007B Single Family	4.75	02/18/09	12/01/38	64,756.22	68,643.57			(320.76)		64,435.46	69,111.78	788.97	0.00
Freddie Mac	2007B Single Family	4.75	03/11/09	12/01/38	76,947.74	81,380.52			(361.00)		76,586.74	81,957.07	937.55	0.00
Freddie Mac	2007B Single Family	5.25	03/25/09	02/01/39	49,053.29	53,052.48			(2,501.18)		46,552.11	50,807.98	256.68	0.00
Freddie Mac	2007B Single Family	5.25	03/25/09	01/01/39	70,971.43	76,518.56			(645.77)		70,325.66	76,554.97	682.18	0.00
2007B Single Family Total					83,582,917.65	89,994,675.66	0.00	(5,476,462.90)	(3,923,184.14)	0.00	74,183,270.61	80,780,759.54	185,730.92	0.00
Repo Agmt	2013A SF Refunding	0.06	11/29/13	12/02/13	2,566,221.51	2,566,221.51		(968,429.13)			1,597,792.38	1,597,792.38	-	0.00
GNMA	2013A SF Refunding	5.45	07/24/00	06/20/30	387,226.10	422,982.54			(36,694.73)		350,531.37	385,226.93	(1,060.88)	0.00
GNMA	2013A SF Refunding	5.45	08/28/00	08/20/30	131,794.07	143,807.10			(1,170.24)		130,623.83	143,394.94	758.08	0.00
GNMA	2013A SF Refunding	5.45	06/22/99	06/20/29	249,795.99	273,239.34			(3,603.73)		246,192.26	270,927.19	1,291.58	0.00
GNMA	2013A SF Refunding	5.45	07/30/99	07/20/29	337,452.94	369,089.14			(18,231.45)		319,221.49	351,271.33	413.64	0.00
GNMA	2013A SF Refunding	5.45	08/26/99	08/20/29	203,751.41	222,543.39			(46,214.03)		157,537.38	171,279.35	(5,050.01)	0.00
GNMA	2013A SF Refunding	5.45	09/30/99	09/20/29	184,065.60	201,060.37			(1,898.18)		182,167.42	200,191.05	1,028.86	0.00
GNMA	2013A SF Refunding	5.45	10/29/99	10/20/29	448,984.00	490,223.18			(7,373.15)		441,610.85	485,970.65	3,120.62	0.00
GNMA	2013A SF Refunding	5.45	11/18/99	11/20/29	445,146.64	486,313.79			(44,669.16)		400,477.48	440,148.77	(1,495.86)	0.00
GNMA	2013A SF Refunding	5.45	05/30/00	05/20/30	199,357.68	218,386.36			(3,011.15)		196,346.53	216,385.64	1,010.43	0.00
GNMA	2013A SF Refunding	5.40	08/29/02	08/20/32	55,130.48	60,194.22			(669.88)		54,460.60	59,807.01	282.67	0.00
GNMA	2013A SF Refunding	6.15	11/12/02	11/20/32	43,775.92	48,527.79			(291.95)		43,483.97	48,582.45	346.61	0.00
GNMA	2013A SF Refunding	5.40	11/12/02	10/20/32	64,153.76	69,857.02			(693.81)		63,459.95	69,510.21	347.00	0.00
GNMA	2013A SF Refunding	6.15	09/12/02	08/20/32	55,419.07	61,490.79			(382.16)		55,036.91	61,546.69	438.06	0.00
GNMA	2013A SF Refunding	5.40	09/19/02	09/20/32	95,212.23	103,736.58			(705.80)		94,506.43	103,557.32	526.54	0.00
GNMA	2013A SF Refunding	6.15	09/26/02	09/20/32	155,078.15	172,073.16			(1,310.60)		153,767.55	171,979.77	1,217.21	0.00
GNMA	2013A SF Refunding	5.40	09/26/02	09/20/32	63,007.38	68,788.31			(587.23)		62,420.15	68,546.07	344.99	0.00
GNMA	2013A SF Refunding	6.15	10/10/02	09/20/32	98,707.16	109,459.33			(839.76)		97,867.40	109,393.25	773.68	0.00
GNMA	2013A SF Refunding	5.40	10/10/02	09/20/32	60,986.26	66,423.19			(437.15)		60,549.11	66,329.74	343.70	0.00
GNMA	2013A SF Refunding	6.15	10/21/02	10/20/32	91,886.50	101,991.26			(783.83)		91,102.67	101,920.20	712.77	0.00
GNMA	2013A SF Refunding	6.15	10/29/02	10/20/32	45,238.51	50,202.98			(303.13)		44,935.38	50,257.53	357.68	0.00
GNMA	2013A SF Refunding	5.40	10/29/02	09/20/32	43,914.08	48,000.28			(543.47)		43,370.61	47,680.77	223.96	0.00
GNMA	2013A SF Refunding	5.40	11/05/02	09/20/32	44,120.19	48,312.04			(522.47)		43,597.72	48,011.98	222.41	0.00
GNMA	2013A SF Refunding	6.15	11/19/02	11/20/32	72,038.35	79,818.49			(466.00)		71,572.35	79,933.44	580.95	0.00
GNMA	2013A SF Refunding	5.40	11/19/02	11/20/32	86,258.70	93,981.45			(621.10)		85,637.60	93,839.11	478.76	0.00
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	214,780.47	235,955.68			(1,615.60)		213,164.87	238,418.51	4,078.43	0.00
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	72,523.96	79,103.33			(764.03)		71,759.93	78,717.76	378.46	0.00
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	43,867.72	48,678.70			(477.82)		43,389.90	48,532.49	331.61	0.00
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	42,594.29	46,523.18			(685.56)		41,908.73	46,035.89	198.27	0.00
GNMA	2013A SF Refunding	5.40	12/12/02	12/20/32	89,108.98	97,192.95			(757.07)		88,351.91	96,918.51	482.63	0.00
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	54,805.79	60,821.82			(399.50)		54,406.29	60,851.26	428.94	0.00
GNMA	2013A SF Refunding	5.40	12/30/02	12/20/32	179,189.23	195,232.04			(1,325.06)		177,864.17	194,898.23	991.25	0.00
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	104,271.03	115,589.66			(58,776.58)		45,494.45	50,829.13	(5,983.95)	0.00
GNMA	2013A SF Refunding	5.40	12/30/02	12/20/32	88,644.39	96,580.72			(619.77)		88,024.62	96,454.73	493.78	0.00
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	341,246.49	378,554.97			(2,786.81)		338,459.68	378,431.77	2,663.61	0.00
GNMA	2013A SF Refunding	5.40	01/23/03	01/20/33	86,446.71	94,175.04			(604.56)		85,842.15	94,055.52	485.04	0.00
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	91,840.62	101,937.57			(707.17)		91,133.45	101,951.91	721.51	0.00
GNMA	2013A SF Refunding	6.15	01/30/03	01/20/33	89,239.95	99,050.10			(809.53)		88,430.42	98,927.12	686.55	0.00
GNMA	2013A SF Refunding	5.40	01/30/03	01/20/33	197,924.77	215,617.25			(1,490.02)		196,434.75	215,225.69	1,098.46	0.00
GNMA	2013A SF Refunding	6.15	02/12/03	02/20/33	160,186.46	177,794.16			(1,839.73)		158,346.73	177,140.91	1,186.48	0.00
GNMA	2013A SF Refunding	6.15	02/20/03	02/20/33	150,073.27	166,482.27			(1,042.11)		149,031.16	166,633.22	1,193.06	0.00
GNMA	2013A SF Refunding	5.40	03/03/03	03/20/33	102,917.62	112,119.48			(704.77)		102,212.85	111,993.60	578.89	0.00
GNMA	2013A SF Refunding	6.15	02/27/03	02/20/33	245,987.85	270,148.77			(1,572.13)		244,415.72	272,987.89	4,411.25	0.00
GNMA	2013A SF Refunding	6.15	03/12/03	02/20/33	77,850.58	86,267.02			(622.90)		77,227.68	86,254.06	609.94	0.00
GNMA	2013A SF Refunding	6.15	03/24/03	03/20/33	137,518.50	152,556.15			(927.17)		136,591.33	152,725.49	1,096.51	0.00
GNMA	2013A SF Refunding	6.15	04/02/03	04/20/33	39,861.93	44,172.19			(248.24)		39,613.69	44,244.53	320.58	0.00
GNMA	2013A SF Refunding	6.15	04/10/03	03/20/33	44,291.09	49,079.40			(294.60)		43,996.49	49,138.80	354.00	0.00
GNMA	2013A SF Refunding	6.15	04/24/03	04/20/33	99,979.62	110,790.42			(627.25)		99,352.37	110,966.65	803.48	0.00
GNMA	2013A SF Refunding	6.15	04/29/03	03/20/33	77,445.76	85,818.41			(509.48)		76,936.28	85,929.35	620.42	0.00
GNMA	2013A SF Refunding	6.15	05/08/03	04/20/33	74,313.84	82,348.66			(483.04)		73,830.80	82,460.88	595.26	0.00
GNMA	2013A SF Refunding	6.15	06/19/03	05/20/33	25,149.05	27,696.15			(412.02)		24,737.03	27,458.36	174.23	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Value	Recognized Gain
GNMA	2013A SF Refunding	6.15	07/17/03	07/20/33	45,919.75	50,884.60			(292.66)		45,627.09	50,960.90	368.96	0.00
GNMA	2013A SF Refunding				42,882.13	47,518.98			(42,882.13)				(4,636.85)	0.00
GNMA	2013A SF Refunding	6.15	09/30/03	09/20/33	52,931.76	58,589.64			(323.34)		52,608.42	58,693.64	427.34	0.00
GNMA	2013A SF Refunding	6.15	10/09/03	08/20/33	51,645.33	57,229.75			(316.70)		51,328.63	57,329.47	416.42	0.00
GNMA	2013A SF Refunding	6.15	03/11/04	03/20/34	55,046.50	60,998.13			(447.59)		54,598.91	60,980.97	430.43	0.00
GNMA	2013A SF Refunding	5.40	07/08/04	06/20/34	171,911.89	187,354.75			(1,128.23)		170,783.66	187,209.64	983.12	0.00
GNMA	2013A SF Refunding	5.40	06/17/04	06/20/34	126,175.74	137,508.84			(1,232.47)		124,943.27	136,959.06	682.69	0.00
GNMA	2013A SF Refunding	5.40	09/09/04	09/20/34	190,014.28	205,306.62			(1,213.51)		188,800.77	204,984.77	891.66	0.00
GNMA	2013A SF Refunding	5.40	09/16/04	09/20/34	168,386.78	183,307.54			(1,031.35)		167,355.43	183,247.51	971.32	0.00
GNMA	2013A SF Refunding	5.40	07/15/04	07/20/34	52,987.07	57,746.90			(342.39)		52,644.68	57,707.53	303.02	0.00
GNMA	2013A SF Refunding	5.40	07/29/04	07/20/34	91,541.85	99,765.06			(576.31)		90,965.54	99,714.60	525.85	0.00
GNMA	2013A SF Refunding	5.40	08/05/04	08/20/34	46,105.50	50,247.61			(283.14)		45,822.36	50,230.01	265.54	0.00
GNMA	2013A SF Refunding	5.40	08/12/04	08/20/34	288,769.01	314,709.13			(1,786.77)		286,982.24	314,584.18	1,661.82	0.00
GNMA	2013A SF Refunding	5.40	08/20/04	08/20/34	50,844.44	55,362.98			(390.26)		50,454.18	55,257.92	285.20	0.00
GNMA	2013A SF Refunding	5.40	12/02/04	12/20/34	91,777.91	100,022.32			(567.18)		91,210.73	99,983.38	528.24	0.00
GNMA	2013A SF Refunding	4.49	12/09/04	12/20/34	763,744.00	797,295.26			(7,014.33)		756,729.67	804,509.57	14,228.64	0.00
GNMA	2013A SF Refunding	4.49	12/16/04	12/20/34	576,732.18	603,602.12			(3,855.99)		572,876.19	607,013.86	7,267.73	0.00
GNMA	2013A SF Refunding	5.40	10/14/04	10/20/34	140,738.26	152,070.50			(75,658.49)		65,079.77	70,661.01	(5,751.00)	0.00
GNMA	2013A SF Refunding	5.40	10/21/04	10/20/34	886,506.19	966,132.18			(6,077.16)		880,429.03	965,099.88	5,044.86	0.00
GNMA	2013A SF Refunding	4.49	10/21/04	10/20/34	209,838.32	220,275.67			(106,464.17)		103,374.15	109,676.86	(4,134.64)	0.00
GNMA	2013A SF Refunding	5.40	10/28/04	10/20/34	152,710.45	164,999.05			(982.43)		151,728.02	164,732.62	716.00	0.00
GNMA	2013A SF Refunding	4.49	10/29/04	10/20/34	199,381.22	206,433.34			(1,569.33)		197,811.89	206,675.85	1,811.84	0.00
GNMA	2013A SF Refunding	4.49	11/04/04	10/20/34	714,761.35	749,277.16			(87,399.93)		627,361.42	663,886.40	2,009.17	0.00
GNMA	2013A SF Refunding	5.40	11/04/04	11/20/34	218,278.23	237,619.86			(1,334.69)		216,943.54	237,544.49	1,259.32	0.00
GNMA	2013A SF Refunding	4.49	11/10/04	11/20/34	282,106.71	292,084.82			(2,098.25)		280,008.46	292,555.63	2,569.06	0.00
GNMA	2013A SF Refunding	5.40	11/10/04	11/20/34	60,533.97	65,898.48			(361.27)		60,172.70	65,886.68	349.47	0.00
GNMA	2013A SF Refunding	4.49	11/18/04	11/20/34	195,034.70	201,837.51			(1,437.65)		193,597.05	202,177.28	1,777.42	0.00
GNMA	2013A SF Refunding	4.49	11/23/04	11/20/34	501,867.68	523,282.37			(3,568.64)		498,299.04	526,039.34	6,325.61	0.00
GNMA	2013A SF Refunding	4.49	12/02/04	12/20/34	1,323,016.06	1,386,176.83			(9,164.05)		1,313,852.01	1,394,377.99	17,365.21	0.00
GNMA	2013A SF Refunding	4.49	12/23/04	12/20/34	604,964.59	630,808.68			(4,246.57)		600,718.02	636,514.79	9,952.68	0.00
GNMA	2013A SF Refunding	4.49	12/29/04	12/20/34	525,764.84	548,204.47			(3,874.77)		521,890.07	550,948.92	6,619.22	0.00
GNMA	2013A SF Refunding	4.49	01/06/05	01/20/35	1,143,800.82	1,192,240.77			(105,542.12)		1,038,258.70	1,101,052.58	14,353.93	0.00
GNMA	2013A SF Refunding	4.49	01/13/05	01/20/35	770,022.56	806,891.23			(6,062.01)		763,960.55	810,592.68	9,763.46	0.00
GNMA	2013A SF Refunding	5.40	01/13/05	01/20/35	33,742.72	36,773.83			(308.49)		33,434.23	36,649.95	184.61	0.00
GNMA	2013A SF Refunding	4.49	01/19/05	01/20/35	749,741.47	785,639.09			(8,320.53)		741,420.94	786,677.27	9,358.71	0.00
GNMA	2013A SF Refunding				95,413.47	103,869.01			(95,413.47)				(8,455.54)	0.00
GNMA	2013A SF Refunding	4.49	01/27/05	01/20/35	985,937.69	1,019,045.46			(10,305.58)		975,632.11	1,028,413.78	19,673.90	0.00
GNMA	2013A SF Refunding	4.49	02/03/05	02/20/35	1,524,162.08	1,597,138.93			(109,683.76)		1,414,478.32	1,500,818.06	13,362.89	0.00
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	536,677.46	561,466.57			(3,595.45)		533,082.01	564,720.41	6,849.29	0.00
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	792,907.55	830,871.96			(5,619.10)		787,288.45	835,344.53	10,091.67	0.00
GNMA	2013A SF Refunding	4.49	02/17/05	02/20/35	643,030.70	672,732.27			(110,470.04)		532,560.66	562,112.44	(149.79)	0.00
GNMA	2013A SF Refunding	4.49	02/24/05	02/20/35	547,151.64	570,323.51			(4,078.16)		543,073.48	576,217.27	9,971.92	0.00
GNMA	2013A SF Refunding	4.49	03/03/05	03/20/35	778,690.18	813,606.65			(5,475.26)		773,214.92	820,411.96	12,280.57	0.00
GNMA	2013A SF Refunding	4.49	03/11/05	03/20/35	87,641.71	90,655.70			(615.91)		87,025.80	90,852.31	812.52	0.00
GNMA	2013A SF Refunding	5.40	03/17/05	02/20/35	111,128.92	121,111.63			(688.72)		110,440.20	121,062.33	639.42	0.00
GNMA	2013A SF Refunding	4.49	03/17/05	03/20/35	497,367.31	520,340.71			(3,479.22)		493,888.09	523,195.40	6,333.91	0.00
GNMA	2013A SF Refunding	4.49	03/24/05	03/20/35	303,677.60	314,121.06			(108,170.70)		195,506.90	204,105.28	(1,845.08)	0.00
GNMA	2013A SF Refunding	4.49	04/07/05	04/20/35	408,419.00	423,975.68			(3,619.94)		404,799.06	427,783.55	7,427.81	0.00
GNMA	2013A SF Refunding	4.49	04/14/05	04/20/35	94,658.95	99,205.41			(2,508.20)		92,150.75	97,772.86	1,075.65	0.00
GNMA	2013A SF Refunding	4.49	04/21/05	04/20/35	985,533.50	1,031,065.13			(6,465.46)		979,068.04	1,037,175.71	12,576.04	0.00
GNMA	2013A SF Refunding	4.49	04/28/05	04/20/35	518,311.40	542,257.38			(3,442.53)		514,868.87	545,426.32	6,611.47	0.00
GNMA	2013A SF Refunding	5.40	04/28/05	04/20/35	117,599.56	128,021.23			(691.74)		116,907.82	128,009.38	679.89	0.00
GNMA	2013A SF Refunding	4.49	05/05/05	05/20/35	823,126.85	857,945.11			(5,498.71)		817,628.14	862,965.62	10,519.22	0.00
GNMA	2013A SF Refunding	5.40	05/05/05	04/20/35	96,646.32	104,428.29			(597.79)		96,048.53	104,285.67	455.17	0.00
GNMA	2013A SF Refunding	4.49	05/12/05	05/20/35	404,680.01	423,376.22			(2,607.18)		402,072.83	425,935.86	5,166.82	0.00
GNMA	2013A SF Refunding	4.49	07/07/05	07/20/35	1,710,859.78	1,789,884.37			(16,462.73)		1,694,397.05	1,794,959.48	21,537.84	0.00
GNMA	2013A SF Refunding	5.40	07/07/05	07/20/35	38,294.95	41,698.60			(277.03)		38,017.92	41,638.36	216.79	0.00
GNMA	2013A SF Refunding	4.49	07/14/05	07/20/35	437,054.88	456,097.35			(2,819.25)		434,235.63	460,007.50	6,729.40	0.00
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/35	527,885.80	550,880.49			(3,415.61)		524,470.19	555,581.75	8,116.87	0.00
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/34	99,698.51	103,128.04			(649.63)		99,048.88	103,404.95	926.54	0.00
GNMA	2013A SF Refunding	4.49	06/02/05	06/20/35	625,600.97	654,497.47			(4,174.54)		621,426.43	658,289.45	7,966.52	0.00
GNMA	2013A SF Refunding	5.40	06/09/05	05/20/35	66,346.91	72,226.57			(399.59)		65,947.32	72,209.68	382.70	0.00
GNMA	2013A SF Refunding	4.49	06/09/05	06/20/35	633,706.23	661,646.32			(4,183.00)		629,523.23	666,885.42	9,422.10	0.00
GNMA	2013A SF Refunding	4.49	06/15/05	06/20/35	702,613.00	735,066.69			(4,601.48)		698,011.52	739,417.56	8,952.35	0.00
GNMA	2013A SF Refunding	4.49	06/23/05	06/20/35	818,790.74	854,883.01			(5,613.08)		813,177.66	861,439.71	12,169.78	0.00
GNMA	2013A SF Refunding	4.49	06/29/05	06/20/35	516,553.86	540,418.65			(3,314.35)		513,239.51	543,700.29	6,595.99	0.00
GNMA	2013A SF Refunding	4.49	09/08/05	09/20/35	165,346.36	173,117.63			(86,495.57)		78,850.79	83,453.30	(3,168.76)	0.00
GNMA	2013A SF Refunding	4.49	09/22/05	09/20/35	197,291.63	204,285.61			(4,134.41)		193,157.22	201,847.36	1,696.16	0.00

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For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	4.49	07/21/05	07/20/35	264,154.28	276,841.61			(59,355.53)		204,798.75	216,947.41	(538.67)	0.00
GNMA	2013A SF Refunding	4.49	07/28/05	07/20/35	139,663.38	144,466.41			(905.30)		138,758.08	144,860.66	1,299.55	0.00
GNMA	2013A SF Refunding	4.49	08/04/05	08/20/35	68,936.99	72,183.93			(433.94)		68,503.05	72,500.21	750.22	0.00
GNMA	2013A SF Refunding	4.49	08/11/05	07/20/35	532,369.09	556,991.16			(3,394.95)		528,974.14	560,374.03	6,777.82	0.00
GNMA	2013A SF Refunding	4.49	08/18/05	08/20/35	1,154,914.64	1,210,338.97			(8,586.50)		1,146,328.14	1,216,357.31	14,604.84	0.00
GNMA	2013A SF Refunding	4.49	08/30/05	08/20/35	1,200,328.86	1,251,162.78			(116,268.77)		1,084,060.09	1,148,041.31	13,147.30	0.00
GNMA	2013A SF Refunding	4.49	09/29/05	07/20/35	96,550.58	101,201.41			(624.61)		95,925.97	101,626.85	1,050.05	0.00
GNMA	2013A SF Refunding	4.49	10/13/05	09/20/35	96,427.09	99,752.86			(878.36)		95,548.73	99,755.73	881.23	0.00
GNMA	2013A SF Refunding	4.49	10/27/05	10/20/35	842,791.89	881,282.18			(5,367.69)		837,424.20	886,949.46	11,034.97	0.00
GNMA	2013A SF Refunding	4.49	11/01/05	11/20/35	191,826.94	201,055.74			(1,231.98)		190,594.96	201,908.68	2,084.92	0.00
Repo Agmt	2013A SF Refunding				80,177.93	80,177.93		(80,177.93)					-	0.00
	2013A SF Refunding Total				42,301,956.10	44,579,949.46	0.00	(1,048,607.06)	(1,557,896.40)	0.00	39,695,452.64	42,351,548.46	378,102.46	0.00
Repo Agmt	2002 A-D SF MRB	0.06	11/29/13	12/02/13	0.61	0.61	0.00				0.61	0.61	-	0.00
Repo Agmt	2002 A-D SF MRB	0.06	11/29/13	12/02/13	349,438.56	349,438.56	68,057.91				417,496.47	417,496.47	-	0.00
Repo Agmt	2002 A-D SF MRB	0.06	11/29/13	12/02/13	0.14	0.14	0.00				0.14	0.14	-	0.00
Repo Agmt	2002 A-D SF MRB	0.06	11/29/13	12/02/13	243.40	243.40	0.00				243.40	243.40	-	0.00
GNMA	2002 A-D SF MRB	4.49	09/15/05	09/20/35	105,050.66	109,449.60			(648.44)		104,402.22	109,767.18	966.02	0.00
FNMA	2002 A-D SF MRB	5.40	08/14/03	09/01/32	48,979.71	52,806.00			(373.52)		48,606.19	52,990.12	557.64	0.00
FNMA	2002 A-D SF MRB	6.15	08/14/03	12/01/31	34,428.14	37,708.64			(1,439.42)		32,988.72	36,412.17	142.95	0.00
FNMA	2002 A-D SF MRB	6.15	04/01/04	02/01/34	91,706.31	100,547.19			(526.04)		91,180.27	100,756.78	735.63	0.00
FNMA	2002 A-D SF MRB	5.40	10/28/04	10/01/34	172,951.18	186,305.69			(1,163.04)		171,788.14	187,184.38	2,041.73	0.00
FNMA	2002 A-D SF MRB	4.49	12/23/04	12/01/34	203,654.65	211,156.50			(1,532.43)		202,122.22	211,631.82	2,007.75	0.00
FNMA	2002 A-D SF MRB	4.49	01/19/05	01/01/35	85,424.65	88,524.37			(578.24)		84,846.41	88,798.48	852.35	0.00
FNMA	2002 A-D SF MRB	4.49	01/27/05	01/01/35	185,954.42	192,827.51			(1,469.02)		184,485.40	193,184.77	1,826.28	0.00
FNMA	2002 A-D SF MRB	4.49	03/14/05	12/01/34	109,701.77	113,742.28			(773.18)		108,928.59	114,053.09	1,083.99	0.00
FNMA	2002 A-D SF MRB	5.40	03/24/05	02/01/35	74,780.20	80,552.63			(435.27)		74,344.93	80,991.35	873.99	0.00
FNMA	2002 A-D SF MRB	4.49	04/07/05	02/01/35	105,036.15	108,937.02			(1,565.84)		103,470.31	108,365.61	994.43	0.00
FNMA	2002 A-D SF MRB	4.49	07/28/05	07/01/35	198,718.81	206,028.18			(1,488.68)		197,230.13	206,499.36	1,959.86	0.00
FNMA	2002 A-D SF MRB	5.40	07/14/05	04/01/35	98,763.52	106,468.91			(582.83)		98,180.69	107,040.24	1,154.16	0.00
FNMA	2002 A-D SF MRB	4.49	09/08/05	08/01/35	203,853.57	211,206.12			(1,361.52)		202,492.05	211,874.05	2,029.45	0.00
FNMA	2002 A-D SF MRB	4.49	10/20/05	09/01/35	83,794.50	86,816.55			(530.76)		83,263.74	87,119.70	833.91	0.00
FNMA	2002 A-D SF MRB	4.49	11/01/05	10/01/35	162,883.33	168,759.12			(1,442.58)		161,440.75	168,906.97	1,590.43	0.00
GNMA	2002 A-D SF MRB	5.38	02/20/07	02/20/37	8,445.02	9,209.48			(4,566.04)		3,878.98	4,267.31	(376.13)	0.00
GNMA	2002 A-D SF MRB	5.13	02/20/07	02/20/37	8,960.91	9,777.18			(1,836.06)		7,124.85	7,822.24	(118.88)	0.00
GNMA	2002 A-D SF MRB	5.63	02/20/07	02/20/37	5,350.31	5,908.65			(30.40)		5,319.91	5,920.25	42.00	0.00
GNMA	2002 A-D SF MRB	5.38	03/06/07	02/20/37	8,782.67	9,605.42			(44.91)		8,737.76	9,613.21	52.70	0.00
GNMA	2002 A-D SF MRB	5.63	03/06/07	02/20/37	3,405.40	3,752.71			(17.65)		3,387.75	3,761.75	26.69	0.00
GNMA	2002 A-D SF MRB	5.63	03/20/07	02/20/37	1,535.68	1,692.54			(7.27)		1,528.41	1,697.61	12.34	0.00
GNMA	2002 A-D SF MRB	5.13	03/20/07	03/20/37	10,315.32	11,265.68			(83.66)		10,231.66	11,286.91	104.89	0.00
GNMA	2002 A-D SF MRB	5.38	03/20/07	03/20/37	7,701.35	8,401.71			(38.49)		7,662.86	8,427.66	64.44	0.00
GNMA	2002 A-D SF MRB	5.13	03/06/07	02/20/37	7,707.04	8,436.59			(1,836.47)		5,870.57	6,476.19	(123.93)	0.00
GNMA	2002 A-D SF MRB	5.13	04/24/07	04/20/37	13,356.76	14,619.23			(70.74)		13,286.02	14,621.91	73.42	0.00
GNMA	2002 A-D SF MRB	5.63	04/24/07	04/20/37	10,287.19	11,349.46			(53.80)		10,233.39	11,376.91	81.25	0.00
GNMA	2002 A-D SF MRB	5.38	04/24/07	04/20/37	8,573.10	9,399.47			(48.56)		8,524.54	9,398.59	47.68	0.00
GNMA	2002 A-D SF MRB	5.13	03/27/07	03/20/37	7,174.58	7,852.90			(2,101.44)		5,073.14	5,582.04	(169.42)	0.00
GNMA	2002 A-D SF MRB	5.62	03/27/07	02/20/37	3,193.65	3,519.60			(15.21)		3,178.44	3,529.54	25.15	0.00
GNMA	2002 A-D SF MRB	5.38	04/24/07	03/20/37	3,385.04	3,706.07			(22.38)		3,362.66	3,700.68	16.99	0.00
GNMA	2002 A-D SF MRB	5.38	04/10/07	03/20/37	12,519.06	13,679.96			(2,768.20)		9,750.86	10,701.35	(210.41)	0.00
GNMA	2002 A-D SF MRB	5.13	04/10/07	03/20/37	13,104.01	14,343.01			(2,800.60)		10,303.41	11,310.62	(231.79)	0.00
GNMA	2002 A-D SF MRB	5.63	04/10/07	03/20/37	1,835.05	2,022.57			(8.59)		1,826.46	2,028.45	14.47	0.00
GNMA	2002 A-D SF MRB	5.13	05/08/07	04/20/37	2,393.63	2,635.28			(15.35)		2,378.28	2,632.61	12.68	0.00
GNMA	2002 A-D SF MRB	5.63	05/08/07	04/20/37	2,805.54	3,091.11			(13.78)		2,791.76	3,099.72	22.39	0.00
GNMA	2002 A-D SF MRB	5.38	05/08/07	05/20/37	5,801.53	6,344.52			(29.94)		5,771.59	6,347.27	32.69	0.00
GNMA	2002 A-D SF MRB	5.38	05/22/07	05/20/37	15,660.13	17,127.56			(2,547.46)		13,112.67	14,408.42	(171.68)	0.00
GNMA	2002 A-D SF MRB	5.13	05/22/07	05/20/37	11,682.89	12,786.65			(58.84)		11,624.05	12,792.70	64.89	0.00
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	9,547.42	10,441.88			(47.03)		9,500.39	10,448.78	53.93	0.00
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	2,913.12	3,210.74			(13.91)		2,899.21	3,219.79	22.96	0.00
GNMA	2002 A-D SF MRB	5.13	06/05/07	05/20/37	23,260.97	25,440.28			(5,266.83)		17,994.14	19,760.55	(412.90)	0.00
GNMA	2002 A-D SF MRB	5.13	06/19/07	06/20/37	6,451.17	7,072.09			(50.69)		6,400.48	7,056.67	35.27	0.00
GNMA	2002 A-D SF MRB	5.63	06/19/07	06/20/37	1,699.17	1,872.59			(7.82)		1,691.35	1,878.24	13.47	0.00
GNMA	2002 A-D SF MRB	5.13	08/07/07	07/20/37	14,062.56	15,349.73			(78.86)		13,983.70	15,379.57	108.70	0.00
GNMA	2002 A-D SF MRB	5.38	07/03/07	05/20/37	5,207.10	5,695.76			(1,522.77)		3,684.33	4,053.68	(119.31)	0.00
GNMA	2002 A-D SF MRB	5.13	07/03/07	06/20/37	7,757.35	8,369.86			(2,570.78)		5,186.57	5,624.66	(174.42)	0.00
GNMA	2002 A-D SF MRB	5.38	07/17/07	06/20/37	4,554.83	4,981.96			(21.82)		4,533.01	4,986.71	26.57	0.00
GNMA	2002 A-D SF MRB	5.13	07/17/07	06/20/37	2,484.69	2,681.57			(13.66)		2,471.03	2,680.35	12.44	0.00
GNMA	2002 A-D SF MRB	5.38	04/24/08	04/20/38	2,454.65	2,684.41			(12.58)		2,442.07	2,685.78	13.95	0.00
GNMA	2002 A-D SF MRB	5.13	04/24/08	04/20/38	3,906.39	4,270.44			(18.17)		3,888.22	4,274.93	22.66	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2002 A-D SF MRB	5.38	04/22/08	03/20/38	2,572.19	2,812.68			(14.05)		2,558.14	2,813.34	14.71	0.00
GNMA	2002 A-D SF MRB	5.63	04/22/08	03/20/38	5,234.13	5,771.50			(25.20)		5,208.93	5,787.79	41.49	0.00
GNMA	2002 A-D SF MRB	5.13	05/07/08	04/20/38	5,423.10	5,926.50			(26.71)		5,396.39	5,933.28	33.49	0.00
GNMA	2002 A-D SF MRB	5.63	05/07/08	04/20/38	2,040.42	2,249.71			(9.03)		2,031.39	2,256.93	16.25	0.00
GNMA	2002 A-D SF MRB	5.38	05/14/08	04/20/38	4,173.31	4,562.56			(22.72)		4,150.59	4,563.89	24.05	0.00
GNMA	2002 A-D SF MRB	5.13	05/21/08	05/20/38	2,271.78	2,450.52			(12.90)		2,258.88	2,448.88	11.26	0.00
GNMA	2002 A-D SF MRB	5.13	06/11/08	05/20/38	2,082.72	2,279.76			(13.65)		2,069.07	2,282.81	16.70	0.00
GNMA	2002 A-D SF MRB	5.63	07/09/08	06/20/38	3,385.13	3,732.16			(14.72)		3,370.41	3,744.73	27.29	0.00
GNMA	2002 A-D SF MRB	5.38	07/09/08	03/20/38	2,018.84	2,206.92			(9.06)		2,009.78	2,209.86	12.00	0.00
GNMA	2002 A-D SF MRB	5.63	06/18/08	03/20/38	584.96	645.39			(2.58)		582.38	647.39	4.58	0.00
GNMA	2002 A-D SF MRB	5.63	06/25/08	05/20/38	3,727.20	4,110.42			(16.29)		3,710.91	4,123.64	29.51	0.00
GNMA	2002 A-D SF MRB	5.38	06/25/08	05/20/38	2,457.80	2,686.83			(10.98)		2,446.82	2,690.47	14.62	0.00
GNMA	2002 A-D SF MRB	5.38	07/23/08	06/20/38	4,193.39	4,585.56			(18.59)		4,174.80	4,591.24	24.27	0.00
GNMA	2002 A-D SF MRB	5.13	08/27/08	08/20/38	4,797.47	5,245.45			(28.65)		4,768.82	5,241.87	25.07	0.00
GNMA	2002 A-D SF MRB	5.63	08/13/08	07/20/38	1,527.87	1,685.95			(6.45)		1,521.42	1,689.54	10.04	0.00
GNMA	2002 A-D SF MRB	5.38	08/13/08	07/20/38	3,328.13	3,638.97			(14.60)		3,313.53	3,643.90	19.53	0.00
GNMA	2002 A-D SF MRB	5.13	09/10/08	09/20/38	3,200.21	3,499.36			(14.45)		3,185.76	3,503.45	18.54	0.00
GNMA	2002 A-D SF MRB	5.13	09/24/08	08/20/38	2,388.99	2,612.08			(10.95)		2,378.04	2,614.95	13.82	0.00
GNMA	2002 A-D SF MRB	5.38	09/24/08	09/20/38	2,205.41	2,412.61			(9.69)		2,195.72	2,415.56	12.64	0.00
GNMA	2002 A-D SF MRB	5.13	10/15/08	08/20/38	2,466.23	2,697.27			(11.27)		2,454.96	2,700.19	14.19	0.00
GNMA	2002 A-D SF MRB	5.13	11/12/08	10/20/38	2,845.60	3,112.02			(13.08)		2,832.52	3,115.33	16.39	0.00
GNMA	2002 A-D SF MRB	5.13	11/25/08	09/20/38	2,643.64	2,890.61			(13.35)		2,630.29	2,892.46	15.20	0.00
GNMA	2002 A-D SF MRB	5.38	11/25/08	11/20/38	5,761.63	6,300.64			(24.67)		5,736.96	6,309.60	33.63	0.00
GNMA	2002 A-D SF MRB	5.63	12/10/08	10/20/38	2,721.42	2,996.06			(11.39)		2,710.03	3,005.85	21.18	0.00
GNMA	2002 A-D SF MRB	5.13	12/10/08	11/20/38	5,901.64	6,492.87			(236.04)		5,665.60	6,268.31	11.48	0.00
GNMA	2002 A-D SF MRB	5.38	12/17/08	11/20/38	4,158.23	4,553.03			(19.93)		4,138.30	4,556.97	23.87	0.00
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	5,402.98	5,909.14			(29.96)		5,373.02	5,898.79	19.61	0.00
GNMA	2002 A-D SF MRB	5.25	12/17/08	11/20/38	2,392.67	2,616.16			(10.39)		2,382.28	2,619.74	13.97	0.00
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,460.51	2,691.18			(12.98)		2,447.53	2,692.24	14.04	0.00
GNMA	2002 A-D SF MRB	5.13	12/17/08	12/20/38	4,253.74	4,651.26			(2,220.56)		2,033.18	2,229.70	(201.00)	0.00
GNMA	2002 A-D SF MRB	5.25	12/23/08	12/20/38	7,885.73	8,617.75			(2,428.78)		5,456.95	5,994.32	(194.65)	0.00
GNMA	2002 A-D SF MRB	5.13	12/30/08	12/20/38	1,604.93	1,754.96			(7.08)		1,597.85	1,757.22	9.34	0.00
GNMA	2002 A-D SF MRB	5.25	12/30/08	12/20/38	1,849.97	2,022.79			(8.22)		1,841.75	2,025.40	10.83	0.00
GNMA	2002 A-D SF MRB				2,670.39	2,911.87			(2,670.39)				(241.48)	0.00
FNMA	2002 A-D SF MRB	5.13	02/20/07	01/01/37	6,010.75	6,477.93			(32.54)		5,978.21	6,514.67	69.28	0.00
FNMA	2002 A-D SF MRB	5.38	03/06/07	02/01/37	8,771.97	9,629.93			(137.60)		8,634.37	9,455.08	(37.25)	0.00
FNMA	2002 A-D SF MRB	5.63	03/06/07	02/01/37	1,793.59	1,952.97			(8.61)		1,784.98	1,956.78	12.42	0.00
FNMA	2002 A-D SF MRB	5.63	03/20/07	02/01/37	1,216.48	1,324.55			(5.85)		1,210.63	1,327.12	8.42	0.00
FNMA	2002 A-D SF MRB	5.13	03/27/07	03/01/37	3,019.83	3,254.60			(20.54)		2,999.29	3,268.49	34.43	0.00
FNMA	2002 A-D SF MRB	5.38	04/10/07	03/01/37	14,365.61	15,642.58			(2,203.67)		12,161.94	13,304.14	(134.77)	0.00
FNMA	2002 A-D SF MRB	5.63	04/10/07	03/01/37	573.08	624.02			(4.43)		568.65	623.39	3.80	0.00
FNMA	2002 A-D SF MRB	5.13	04/10/07	03/01/37	7,551.04	8,240.73			(1,645.60)		5,905.44	6,435.61	(159.52)	0.00
FNMA	2002 A-D SF MRB	5.38	04/24/07	04/01/37	16,943.09	18,477.18			(87.03)		16,856.06	18,434.28	44.13	0.00
FNMA	2002 A-D SF MRB	5.13	04/24/07	04/01/37	5,391.29	5,810.57			(140.69)		5,250.60	5,722.00	52.12	0.00
FNMA	2002 A-D SF MRB	5.63	04/24/07	04/01/37	2,328.58	2,535.64			(11.89)		2,316.69	2,539.81	16.06	0.00
FNMA	2002 A-D SF MRB	5.13	05/08/07	04/01/37	4,778.18	5,149.80			(2,669.49)		2,108.69	2,298.05	(182.26)	0.00
FNMA	2002 A-D SF MRB	5.38	05/22/07	04/01/37	1,650.53	1,778.86			(10.04)		1,640.49	1,787.74	18.92	0.00
FNMA	2002 A-D SF MRB	5.13	05/22/07	04/01/37	1,960.92	2,113.43			(11.16)		1,949.76	2,124.82	22.55	0.00
FNMA	2002 A-D SF MRB	5.38	06/05/07	05/01/37	6,638.12	7,263.39			(57.87)		6,580.25	7,196.21	(9.31)	0.00
FNMA	2002 A-D SF MRB	5.63	06/05/07	05/01/37	2,454.08	2,672.27			(17.52)		2,436.56	2,671.18	16.43	0.00
FNMA	2002 A-D SF MRB	5.13	06/05/07	04/01/37	5,354.80	5,771.33			(40.94)		5,313.86	5,791.04	60.65	0.00
FNMA	2002 A-D SF MRB	5.38	06/19/07	05/01/37	4,232.38	4,561.61			(40.06)		4,192.32	4,568.79	47.24	0.00
FNMA	2002 A-D SF MRB	5.13	07/03/07	06/01/37	1,395.20	1,504.05			(85.25)		1,309.95	1,427.93	9.13	0.00
FNMA	2002 A-D SF MRB	5.13	04/08/08	03/01/38	2,931.33	3,194.45			(23.48)		2,907.85	3,206.92	35.95	0.00
FNMA	2002 A-D SF MRB	5.63	04/15/08	12/01/37	1,708.32	1,883.39			(106.36)		1,601.96	1,769.13	(7.90)	0.00
FNMA	2002 A-D SF MRB	5.38	04/15/08	01/01/38	2,575.47	2,802.70			(11.75)		2,563.72	2,821.58	30.63	0.00
FNMA	2002 A-D SF MRB	5.13	04/15/08	04/01/38	2,256.28	2,432.58			(10.51)		2,245.77	2,450.18	28.11	0.00
FNMA	2002 A-D SF MRB	5.38	04/29/08	04/01/38	3,129.19	3,410.14			(1,377.22)		1,751.97	1,926.47	(106.45)	0.00
Freddie Mac	2002 A-D SF MRB	5.38	06/18/08	04/01/38	4,568.31	4,936.09			(21.62)		4,546.69	4,960.09	45.62	0.00
Freddie Mac	2002 A-D SF MRB	5.63	06/18/08	03/01/38	1,327.91	1,444.42			(7.13)		1,320.78	1,446.57	9.28	0.00
Freddie Mac	2002 A-D SF MRB	5.13	06/25/08	12/01/37	2,453.09	2,644.65			(11.72)		2,441.37	2,656.05	23.12	0.00
Freddie Mac	2002 A-D SF MRB	5.13	07/16/08	06/01/38	3,618.90	3,899.87			(20.72)		3,598.18	3,914.01	34.86	0.00
Freddie Mac	2002 A-D SF MRB	5.63	07/16/08	05/01/38	723.89	784.52			(3.48)		720.41	786.46	5.42	0.00
Freddie Mac	2002 A-D SF MRB	5.38	07/23/08	03/01/38	1,639.22	1,768.22			(9.27)		1,629.95	1,775.79	16.84	0.00
Freddie Mac	2002 A-D SF MRB	5.38	08/13/08	07/01/38	2,547.27	2,755.71			(11.25)		2,536.02	2,769.10	24.64	0.00
Freddie Mac	2002 A-D SF MRB	5.38	08/13/08	07/01/38	1,103.76	1,191.79			(4.37)		1,099.39	1,198.47	11.05	0.00
Freddie Mac	2002 A-D SF MRB	5.63	09/24/08	07/01/38	2,443.19	2,651.19			(10.33)		2,432.86	2,659.19	18.33	0.00
Freddie Mac	2002 A-D SF MRB	5.13	10/22/08	03/01/38	3,503.21	3,763.48			(16.74)		3,486.47	3,782.24	35.50	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
Freddie Mac	2002 A-D SF MRB				3,179.07	3,425.34			(3,179.07)				(246.27)	0.00
Freddie Mac	2002 A-D SF MRB	5.25	12/18/08	09/01/38	3,594.29	3,885.35			(37.46)		3,556.83	3,881.09	33.20	0.00
	2002 A-D SF MRB Total				2,826,004.14	2,969,109.55	68,057.91	0.00	(64,644.19)	0.00	2,829,417.86	2,990,890.45	18,367.18	0.00
Repo Agmt	2004A S/F Jr Lien	0.06	11/29/13	12/02/13	3.92	3.92	0.54				4.46	4.46	-	0.00
Repo Agmt	2004A S/F Jr Lien	0.06	11/29/13	12/02/13	115,650.00	115,650.00	0.00				115,650.00	115,650.00	-	0.00
	2004A S/F Jr Lien Total				115,653.92	115,653.92	0.54	0.00	0.00	0.00	115,654.46	115,654.46	0.00	0.00
GIC's	1991 A S/F (1980 A Refunding)	6.08	11/14/96	09/30/29	1,536,894.98	1,536,894.98	74,136.61				1,611,031.59	1,611,031.59	-	0.00
Repo Agmt	1991 A S/F (1980 A Refunding)	0.06	11/29/13	12/02/13	45,919.98	45,919.98		(40,715.40)			5,204.58	5,204.58	-	0.00
Repo Agmt	1991 A S/F (1980 A Refunding)	0.06	11/29/13	12/02/13	0.24	0.24	0.00				0.24	0.24	-	0.00
Repo Agmt	1991 A S/F (1980 A Refunding)	0.06	11/29/13	12/02/13	736,191.37	736,191.37	72.13				736,263.50	736,263.50	-	0.00
Repo Agmt	1991 A S/F (1980 A Refunding)	0.06	11/29/13	12/02/13	0.01	0.01	0.00				0.01	0.01	-	0.00
	1991 A S/F (1980 A Refunding) Total				2,319,006.58	2,319,006.58	74,208.74	(40,715.40)	0.00	0.00	2,352,499.92	2,352,499.92	0.00	0.00
GIC's	1994 A&B SF (1983 Refunding)	6.08	11/14/96	09/30/29	40,003.00	40,003.00	1,036.21				41,039.21	41,039.21	-	0.00
Repo Agmt	1994 A&B SF (1983 Refunding)				1,036.21	1,036.21		(1,036.21)					-	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	04/01/26	5,742.19	6,484.52			(92.30)		5,649.89	6,346.04	(46.18)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	06/27/96	05/01/26	5,951.24	6,713.81			(119.35)		5,831.89	6,545.72	(48.74)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/01/26	3,658.55	4,111.97			(511.36)		3,147.19	3,550.03	(50.58)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/01/96	06/01/26	1,725.05	1,939.71			(25.32)		1,699.73	1,926.17	11.78	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/01/26	5,086.38	5,717.69			(118.04)		4,968.34	5,628.06	28.41	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/01/26	4,147.79	4,538.94			(94.00)		4,053.79	4,469.99	25.05	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	08/01/26	1,219.72	1,332.55			(58.26)		1,161.46	1,278.60	4.31	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/01/26	5,868.64	5,868.64			(131.79)		5,094.99	5,684.77	(52.08)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	11/01/26	3,569.68	3,905.40			(46.64)		3,523.04	3,883.78	25.02	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	01/01/27	1,959.72	2,141.71			(23.85)		1,935.87	2,132.08	14.22	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	07/01/27	4,058.90	4,552.75			(53.09)		4,005.81	4,529.06	29.40	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/30/96	07/20/26	28,205.94	31,148.99			(2,592.75)		25,613.19	28,522.58	(33.66)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/28/96	03/20/26	4,202.10	4,640.23			(55.81)		4,146.29	4,617.05	32.63	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/20/26	17,517.95	19,342.14			(1,505.92)		16,012.03	17,827.20	(9.02)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/96	04/20/26	5,871.66	6,486.06			(119.39)		5,752.27	6,406.88	40.21	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/15/96	05/20/26	19,111.61	21,102.97			(318.84)		18,792.77	20,924.37	140.24	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	05/20/26	6,637.26	7,307.48			(146.30)		6,490.96	7,227.62	66.44	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/17/96	06/20/26	29,034.59	32,059.33			(2,308.92)		26,725.67	29,756.81	6.40	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/29/96	06/20/26	9,115.89	10,065.60			(128.42)		8,987.47	10,006.85	69.67	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/20/26	32,307.00	35,664.25			(517.64)		31,789.36	35,386.30	239.69	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/20/26	18,073.37	19,898.43			(439.25)		17,634.12	19,578.53	119.35	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	09/20/26	7,884.80	8,676.88			(150.14)		7,734.66	8,583.90	57.16	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/26/96	09/20/26	3,402.33	3,745.25			(113.41)		3,288.92	3,650.95	19.11	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/20/26	28,831.96	31,736.13			(2,745.78)		26,086.18	28,955.58	(34.77)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/26/96	11/20/26	9,442.75	10,400.08			(445.26)		8,997.49	9,993.29	38.47	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	12/20/26	3,549.09	3,904.20			(101.94)		3,447.15	3,824.26	22.00	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/16/97	12/20/26	18,376.73	20,223.53			(292.08)		18,084.65	20,070.14	138.69	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/30/97	01/20/27	7,392.59	8,143.37			(289.65)		7,102.94	7,890.13	36.41	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/13/97	02/20/27	7,746.10	8,533.92			(121.72)		7,624.38	8,470.51	58.31	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/27/97	02/20/27	2,535.07	2,796.78			(29.38)		2,505.69	2,787.75	20.35	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	03/20/27	9,575.70	10,537.45			(128.49)		9,447.21	10,483.47	74.51	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/97	04/20/27	6,090.40	6,697.63			(82.76)		6,007.64	6,662.54	47.67	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/29/97	05/20/27	5,668.22	6,248.00			(1,179.77)		4,488.45	4,989.46	(78.77)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/26/97	06/20/27	3,262.69	3,597.13			(41.08)		3,221.61	3,581.90	25.85	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/18/97	07/20/27	9,698.72	10,714.64			(1,483.96)		8,214.76	9,136.65	(94.03)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	08/20/27	10,715.00	11,787.71			(3,905.33)		6,809.67	7,530.60	(351.78)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/26/98	02/20/28	3,595.18	3,966.21			(37.64)		3,557.54	3,957.67	29.10	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/26/98	01/20/28	2,227.71	2,450.40			(34.35)		2,193.36	2,432.89	16.84	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/98	04/20/28	1,702.72	1,872.42			(23.80)		1,678.92	1,861.85	13.23	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/25/98	05/20/28	2,215.66	2,443.51			(22.99)		2,192.67	2,438.66	18.14	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/10/98	07/20/28	4,732.71	5,219.94			(51.74)		4,680.97	5,206.58	38.38	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/19/98	10/20/28	7,929.14	8,746.15			(112.85)		7,816.29	8,694.53	61.23	0.00
Repo Agmt	1994 A&B SF (1983 Refunding)	0.06	11/29/13	12/02/13	194,405.22	194,405.22	74,049.40				268,454.62	268,454.62	-	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.75	02/20/98	01/01/28	47.38	51.75			(17.66)		29.72	32.71	(1.38)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/01/28	1,411.30	1,542.47			(15.07)		1,396.23	1,537.86	10.46	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	05/01/28	425.94	465.19			(6.12)		419.82	462.12	3.05	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.75	02/20/98	01/20/28	10,922.36	12,014.94			(851.71)		10,070.65	11,171.48	8.25	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	09/01/28	2,346.96	2,656.14			(24.23)		2,322.73	2,612.88	(19.03)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/20/28	23,239.43	25,618.47			(328.54)		22,910.89	25,469.82	179.89	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/19/98	05/20/28	10,604.72	11,629.98			(143.77)		10,460.95	11,630.17	143.96	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	12,545.23	13,700.22			(138.80)		12,406.43	13,631.02	69.60	0.00

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Single Family Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	6.25	08/14/98	07/20/28	7,652.20	8,436.94			(112.25)		7,539.95	8,383.23	58.54	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	06/20/28	6,124.97	6,752.40			(70.56)		6,054.41	6,731.10	49.26	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	09/18/98	09/20/28	7,363.68	8,121.92			(90.70)		7,272.98	8,089.66	58.44	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	11/01/28	620.99	678.50			(61.08)		559.91	616.48	(0.94)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	5,635.40	6,216.13			(57.77)		5,577.63	6,204.39	46.03	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	4,137.50	4,563.84			(53.82)		4,083.68	4,542.58	32.56	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	10/20/28	2,192.03	2,417.98			(22.92)		2,169.11	2,412.94	17.88	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	11/01/28	264.58	289.00			(8.66)		255.92	281.68	1.34	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	02/16/99	02/20/29	11,312.36	12,470.81			(179.08)		11,133.28	12,377.27	85.54	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	02/20/29	640.84	708.01			(25.23)		615.61	685.77	2.99	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	05/20/29	3,673.60	4,049.73			(55.43)		3,618.17	4,022.31	28.01	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	6,740.93	7,373.46			(83.94)		6,656.99	7,325.84	36.32	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	7,569.81	8,268.69			(81.97)		7,487.84	8,228.72	42.00	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	1,449.38	1,557.20			(13.83)		1,435.55	1,559.72	16.35	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	1,373.47	1,373.47			(13.14)		1,243.86	1,367.26	6.93	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	1,865.05	2,044.39			(44.40)		1,820.65	1,991.29	(8.70)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	2,113.91	2,271.80			(32.44)		2,081.47	2,262.10	22.74	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	7,185.03	7,847.57			(95.35)		7,089.68	7,790.50	38.28	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	1,592.87	1,732.39			(26.54)		1,566.33	1,713.81	7.96	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	23,089.72	25,219.49			(1,938.77)		21,150.95	23,242.12	(38.60)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	8,016.24	8,752.75			(77.65)		7,938.59	8,724.25	49.15	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	4,355.27	4,753.24			(41.61)		4,313.66	4,736.09	24.46	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	3,492.04	3,799.06			(42.55)		3,449.49	3,775.64	19.13	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	2,683.48	2,913.26			(32.40)		2,651.08	2,907.70	26.84	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	5,470.18	5,968.96			(53.61)		5,416.57	5,952.93	37.58	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	1,329.07	1,450.04			(12.42)		1,316.65	1,445.24	7.62	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	6,980.98	7,622.92			(69.85)		6,911.13	7,592.66	39.59	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	9,266.73	10,109.13			(90.95)		9,175.78	10,070.75	52.57	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	624.26	670.05			(40.69)		583.57	634.13	4.77	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	55,948.14	61,197.67			(696.73)		55,251.41	60,802.43	301.49	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	62,826.99	68,627.86			(680.36)		62,146.63	68,296.08	348.58	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	12,027.57	12,925.41			(114.81)		11,912.76	12,946.30	135.70	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	10,432.87	11,399.41			(109.02)		10,323.85	11,347.91	57.52	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	15,479.22	16,967.88			(368.55)		15,110.67	16,527.17	(72.16)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	17,545.06	18,855.36			(269.25)		17,275.81	18,774.87	188.76	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	59,633.85	65,132.68			(791.41)		58,842.44	64,659.02	317.75	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	13,220.26	14,378.36			(220.28)		12,999.98	14,224.20	66.12	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/30/29	191,638.16	209,314.77			(16,091.25)		175,546.91	192,903.13	(320.39)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	66,533.60	72,645.41			(644.51)		65,889.09	72,408.85	407.95	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	36,147.44	39,450.63			(345.30)		35,802.14	39,308.27	202.94	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	7,854.43	8,544.95			(95.72)		7,758.71	8,492.26	43.03	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/99	11/01/29	8,165.07	8,778.53			(185.32)		7,979.75	8,674.79	81.58	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	93,756.21	102,417.43			(1,026.18)		92,730.03	101,911.25	520.00	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	130,454.02	142,500.15			(8,438.91)		122,015.11	134,090.95	29.71	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	60,804.92	66,350.94			(592.40)		60,212.52	66,102.52	343.98	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	19,106.87	20,899.38			(297.38)		18,809.49	20,699.00	97.00	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	02/23/00	01/01/30	13,309.67	14,308.81			(6,147.91)		7,161.76	7,783.03	(377.87)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	104,121.53	113,708.01			(1,151.97)		102,969.56	113,133.68	577.64	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	21,128.60	22,986.25			(257.49)		20,871.11	22,844.49	115.73	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	22,272.48	24,179.24			(268.89)		22,003.59	24,133.10	222.75	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	45,400.67	49,540.76			(444.92)		44,955.75	49,407.72	311.88	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	11,030.84	12,034.95			(102.99)		10,927.85	11,995.14	63.18	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	57,940.00	63,268.09			(579.78)		57,360.22	63,017.01	328.70	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	76,911.05	83,903.03			(754.90)		76,156.15	83,584.42	436.29	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	5,180.41	5,561.26			(337.69)		4,842.72	5,263.10	39.53	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	2,876.77	3,146.92			(44.78)		2,831.99	3,116.75	14.61	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/20/30	25,901.40	28,263.05			(238.11)		25,663.29	28,141.82	116.88	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	06/20/30	102,798.55	112,171.73			(988.06)		101,810.49	111,768.58	584.91	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	05/31/00	05/01/30	13,231.01	13,239.50			(224.57)		12,996.44	13,144.81	129.88	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/23/00	09/20/30	4,856.72	5,280.41			(42.18)		4,814.54	5,267.90	29.67	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	10/20/30	22,842.91	24,953.74			(226.77)		22,616.14	24,855.49	128.52	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	19,831.45	21,704.90			(230.60)		19,600.85	21,429.39	(44.91)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/00	05/20/30	7,566.38	8,257.82			(76.07)		7,490.31	8,223.94	42.19	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/06/00	09/01/30	22,581.78	24,716.68			(235.74)		22,346.04	24,431.84	(49.10)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	08/01/30	27,203.77	29,690.96			(537.37)		26,666.40	29,224.98	71.39	0.00
1994 A&B SF (1983 Refunding) Total					2,278,337.16	2,470,324.15	75,085.61	(1,036.21)	(69,715.04)	0.00	2,282,671.52	2,482,078.04	7,419.53	0.00
GIC's	1995 C SF (1985 A&B Refunding)	6.08	11/14/96	09/30/29	30.06	30.06	1.78				31.84	31.84	-	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
Repo Agmt	1995 C SF (1985 A&B Refunding)				1.78	1.78		(1.78)						0.00
Repo Agmt	1995 C SF (1985 A&B Refunding)	0.06	11/29/13	12/02/13	0.01	0.01	0.00				0.01	0.01	-	0.00
	1995 C SF (1985 A&B Refunding) Total				31.85	31.85	1.78	(1.78)	0.00	0.00	31.85	31.85	0.00	0.00
GIC's	2005 A Single Family	3.37	09/22/05	09/01/36	2,565,883.60	2,565,883.60	3,434,116.40				6,000,000.00	6,000,000.00	-	0.00
Repo Agmt	2005 A Single Family	0.06	11/29/13	12/02/13	6,630,713.61	6,630,713.61		(6,148,773.12)			481,940.49	481,940.49	-	0.00
GNMA	2005 A Single Family	4.49	08/11/05	07/20/35	938,433.65	990,168.93			(91,183.55)		847,250.10	904,739.27	5,753.89	0.00
GNMA	2005 A Single Family	4.49	08/30/05	08/20/35	395,897.73	417,741.00			(2,517.20)		393,380.53	420,245.72	5,021.92	0.00
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	1,053,174.60	1,111,362.64			(6,841.53)		1,046,333.07	1,117,849.81	13,328.70	0.00
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	634,037.95	668,787.30			(5,674.28)		628,363.67	671,014.45	7,901.43	0.00
GNMA	2005 A Single Family	4.49	09/29/05	09/20/35	2,878,888.88	3,026,358.26			(216,311.03)		2,662,577.85	2,832,959.80	22,912.57	0.00
GNMA	2005 A Single Family	4.49	10/06/05	09/20/35	940,273.33	990,027.91			(102,398.23)		837,875.10	893,338.33	5,708.65	0.00
GNMA	2005 A Single Family	4.49	10/20/05	10/20/35	698,507.61	735,476.19			(4,617.55)		693,890.06	741,326.84	10,468.20	0.00
GNMA	2005 A Single Family	4.49	12/08/05	12/20/35	423,394.55	446,360.84			(2,685.27)		420,709.28	449,049.88	5,374.31	0.00
GNMA	2005 A Single Family	4.49	12/15/05	12/20/35	702,102.59	740,793.30			(86,941.78)		615,160.81	655,908.89	2,057.37	0.00
GNMA	2005 A Single Family	4.49	11/03/05	11/20/35	220,283.40	233,250.55			(112,801.29)		107,482.11	115,017.66	(5,431.60)	0.00
GNMA	2005 A Single Family	4.49	11/10/05	11/20/35	1,013,840.75	1,069,559.03			(140,035.89)		873,804.86	930,859.40	1,336.26	0.00
GNMA	2005 A Single Family	4.49	11/17/05	11/20/35	783,657.52	826,935.99			(5,564.11)		778,093.41	831,264.68	9,892.80	0.00
GNMA	2005 A Single Family	4.49	11/22/05	11/20/35	628,890.12	663,643.11			(248,894.24)		379,995.88	404,512.28	(10,236.59)	0.00
GNMA	2005 A Single Family	4.49	11/29/05	11/20/35	485,960.25	510,954.88			(3,343.75)		482,616.50	515,625.81	8,014.68	0.00
GNMA	2005 A Single Family	4.49	12/22/05	12/20/35	665,690.60	702,519.30			(4,365.51)		661,325.09	706,589.32	8,435.53	0.00
GNMA	2005 A Single Family	4.49	12/29/05	12/20/35	1,071,809.30	1,130,486.03			(7,048.13)		1,064,761.17	1,137,590.59	14,152.69	0.00
GNMA	2005 A Single Family	4.49	01/05/06	01/20/36	750,101.00	788,626.28			(93,395.24)		656,705.76	700,143.92	4,912.88	0.00
GNMA	2005 A Single Family	4.49	01/12/06	01/20/36	790,237.85	832,941.81			(88,326.02)		701,911.83	748,061.52	3,445.73	0.00
GNMA	2005 A Single Family	4.49	03/09/06	02/20/36	634,198.66	666,982.89			(3,879.82)		630,318.84	671,166.54	8,063.47	0.00
GNMA	2005 A Single Family	4.49	03/02/06	02/20/36	1,102,479.10	1,161,911.34			(237,197.94)		865,281.16	921,045.49	(3,667.91)	0.00
GNMA	2005 A Single Family	4.49	01/19/06	01/20/36	436,000.52	460,100.60			(3,285.17)		432,715.35	462,311.55	5,496.12	0.00
GNMA	2005 A Single Family	4.49	01/26/06	01/20/36	405,639.05	426,525.05			(101,349.62)		304,289.43	323,943.30	(1,232.13)	0.00
GNMA	2005 A Single Family	4.49	02/02/06	02/20/36	1,594,993.75	1,682,885.85			(131,242.14)		1,463,751.61	1,561,534.87	9,891.16	0.00
GNMA	2005 A Single Family	4.49	02/09/06	02/20/36	797,035.20	837,993.42			(5,471.92)		791,563.28	842,627.05	10,105.55	0.00
GNMA	2005 A Single Family	4.49	02/16/06	02/20/36	1,060,610.16	1,119,292.11			(91,414.86)		969,195.30	1,035,125.10	7,247.85	0.00
GNMA	2005 A Single Family	4.49	02/23/06	02/20/36	1,108,093.68	1,168,257.49			(6,724.73)		1,101,368.95	1,175,608.33	14,075.57	0.00
GNMA	2005 A Single Family	4.49	05/11/06	04/20/36	765,619.22	807,235.61			(5,588.68)		760,030.54	811,300.63	9,653.70	0.00
GNMA	2005 A Single Family	4.49	05/11/06	05/20/36	209,637.15	221,983.37			(2,079.37)		207,557.78	222,136.70	2,232.70	0.00
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	425,630.01	447,590.89			(2,690.51)		422,939.50	451,493.09	6,592.71	0.00
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	184,682.41	194,038.06			(1,395.76)		183,286.65	194,725.28	2,082.98	0.00
GNMA	2005 A Single Family	4.49	03/16/06	03/20/36	556,663.80	586,873.95			(4,455.56)		552,208.24	589,422.65	7,004.26	0.00
GNMA	2005 A Single Family	4.49	03/23/06	03/20/36	1,070,619.19	1,128,264.12			(115,411.02)		955,208.17	1,018,102.96	5,249.86	0.00
GNMA	2005 A Single Family	4.49	03/30/06	03/20/36	677,149.65	711,987.06			(4,220.88)		672,928.77	718,307.09	10,540.91	0.00
GNMA	2005 A Single Family	4.49	04/06/06	03/20/36	787,230.78	828,459.14			(127,864.87)		659,365.91	699,669.84	(924.43)	0.00
GNMA	2005 A Single Family	4.49	04/13/06	03/20/36	733,815.49	774,434.05			(45,898.88)		687,916.61	736,194.14	7,658.97	0.00
GNMA	2005 A Single Family	4.49	04/20/06	04/20/36	857,272.53	904,625.08			(6,783.69)		850,488.84	908,583.29	10,741.90	0.00
GNMA	2005 A Single Family	4.49	04/27/06	04/20/36	410,851.54	433,638.82			(3,687.62)		407,163.92	435,093.74	5,142.54	0.00
GNMA	2005 A Single Family	4.49	05/05/06	04/20/36	798,858.59	843,147.89			(5,288.00)		793,570.59	847,923.46	10,063.57	0.00
GNMA	2005 A Single Family	4.49	05/25/06	05/20/36	515,254.21	540,864.89			(3,207.89)		512,046.32	545,136.68	7,479.68	0.00
GNMA	2005 A Single Family	4.49	06/01/06	06/20/36	621,642.68	655,397.74			(3,692.52)		617,950.16	659,651.54	7,946.32	0.00
GNMA	2005 A Single Family	4.49	06/08/06	06/20/36	837,059.83	882,271.62			(118,948.80)		718,111.03	765,438.26	2,115.44	0.00
GNMA	2005 A Single Family	4.49	06/15/06	06/20/36	546,214.54	575,940.87			(3,218.53)		542,996.01	579,667.58	6,945.24	0.00
GNMA	2005 A Single Family	4.49	06/27/06	06/20/36	1,017,681.76	1,069,473.77			(83,796.95)		933,884.81	992,979.54	7,302.72	0.00
GNMA	2005 A Single Family	4.49	07/06/06	07/20/36	705,085.80	743,390.96			(4,282.99)		700,802.81	748,121.80	9,013.83	0.00
GNMA	2005 A Single Family	4.49	07/13/06	06/20/36	740,524.36	776,943.17			(112,112.98)		628,411.38	667,595.48	2,765.29	0.00

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2005 A Single Family	4.49	07/19/06	06/20/36	1,364,618.08	1,438,400.08			(228,165.42)		1,136,452.66	1,209,819.35	(415.31)	0.00
GNMA	2005 A Single Family	4.49	07/27/06	07/20/36	684,845.49	720,170.32			(4,060.11)		680,785.38	726,764.49	10,654.28	0.00
GNMA	2005 A Single Family	4.49	08/02/06	08/20/36	380,823.46	401,524.56			(2,232.85)		378,590.61	404,165.26	4,873.55	0.00
GNMA	2005 A Single Family	4.49	08/09/06	08/20/36	1,163,472.15	1,226,723.33			(7,408.58)		1,156,063.57	1,234,154.17	14,839.42	0.00
GNMA	2005 A Single Family	4.49	08/16/06	07/20/36	511,224.61	537,602.64			(121,896.00)		389,328.61	414,538.12	(1,168.52)	0.00
GNMA	2005 A Single Family	4.49	08/23/06	07/20/36	334,692.40	353,540.81			(2,550.62)		332,141.78	354,940.49	3,950.30	0.00
GNMA	2005 A Single Family	4.49	09/12/06	08/20/36	289,683.69	305,981.44			(2,209.80)		287,473.89	306,903.66	3,132.02	0.00
GNMA	2005 A Single Family	4.49	09/26/06	09/20/36	133,460.65	140,598.77			(764.03)		132,696.62	141,295.85	1,461.11	0.00
GNMA	2005 A Single Family	4.49	10/17/06	10/20/36	493,643.55	519,152.70			(4,881.31)		488,762.24	521,814.37	7,542.98	0.00
GNMA	2005 A Single Family	4.49	11/14/06	10/20/36	408,536.74	429,657.49			(2,649.46)		405,887.28	433,345.10	6,337.07	0.00
GNMA	2005 A Single Family	4.49	11/28/06	10/20/36	132,148.02	139,324.27			(787.08)		131,360.94	140,248.94	1,711.75	0.00
GNMA	2005 A Single Family	4.49	12/12/06	10/20/36	222,774.75	235,326.84			(108,420.52)		114,354.23	122,092.91	(4,813.41)	0.00
GNMA	2005 A Single Family	4.49	01/16/07	12/20/36	101,729.29	107,182.51			(575.15)		101,154.14	107,513.31	905.95	0.00
GNMA	2005 A Single Family	4.49	01/30/07	12/20/36	117,151.74	122,473.15			(669.10)		116,482.64	123,091.02	1,286.97	0.00
GNMA	2005 A Single Family	4.49	02/13/07	01/20/37	279,120.38	295,289.01			(1,733.35)		277,387.03	296,657.79	3,102.13	0.00
GNMA	2005 A Single Family	4.49	02/20/07	02/20/37	203,490.63	215,273.05			(1,197.07)		202,293.56	216,341.32	2,265.34	0.00
GNMA	2005 A Single Family	4.49	03/20/07	01/20/37	55,837.88	58,836.26			(315.44)		55,522.44	59,131.81	610.99	0.00
GNMA	2005 A Single Family	4.49	04/24/07	03/20/37	251,170.07	264,686.37			(2,003.14)		249,166.93	265,386.29	2,703.06	0.00
GNMA	2005 A Single Family	4.49	04/10/07	02/20/37	242,556.06	255,587.27			(1,359.16)		241,196.90	256,885.00	2,654.89	0.00
GNMA	2005 A Single Family	4.49	05/22/07	04/20/37	127,374.94	132,984.18			(697.05)		126,677.89	133,469.49	1,182.36	0.00
GNMA	2005 A Single Family	4.49	06/05/07	05/20/37	292,144.24	307,880.72			(1,603.11)		290,541.13	309,471.62	3,194.01	0.00
GNMA	2005 A Single Family	4.49	07/03/07	06/20/37	107,084.84	112,839.10			(578.91)		106,505.93	113,431.64	1,171.45	0.00
GNMA	2005 A Single Family	4.49	11/21/07	09/20/37	101,834.46	107,352.90			(540.17)		101,294.29	107,926.33	1,113.60	0.00
GNMA	2005 A Single Family	4.49	09/25/07	04/20/37	97,225.88	103,054.27			(1,299.84)		95,926.04	102,941.59	1,187.16	0.00
GNMA	2005 A Single Family	4.49	01/30/08	01/20/38	103,762.09	109,413.56			(537.29)		103,224.80	109,960.68	1,084.41	0.00
GNMA	2005 A Single Family	4.49	03/26/08	03/20/38	242,001.22	255,151.55			(1,254.82)		240,746.40	256,537.89	2,641.16	0.00
FNMA	2005 A Single Family	4.49	10/20/05	10/01/35	62,478.94	64,744.49			(429.05)		62,049.89	64,928.10	612.66	0.00
FNMA	2005 A Single Family	4.49	01/05/06	12/01/35	298,463.28	309,433.80			(2,381.47)		296,081.81	309,995.23	2,942.90	0.00
FNMA	2005 A Single Family	4.49	02/09/06	02/01/36	87,620.97	90,883.88			(11,747.02)		75,873.95	79,472.11	335.25	0.00
FNMA	2005 A Single Family	4.49	02/23/06	01/01/36	122,103.90	126,658.49			(783.83)		121,320.07	127,079.75	1,205.09	0.00
FNMA	2005 A Single Family	4.49	03/16/06	03/01/36	155,320.72	161,063.49			(1,127.11)		154,193.61	161,461.96	1,525.58	0.00
FNMA	2005 A Single Family	4.49	04/06/06	03/01/36	234,295.17	242,917.31			(1,427.65)		232,867.52	243,811.06	2,321.40	0.00
FNMA	2005 A Single Family	4.49	04/20/06	04/01/36	247,436.91	256,534.79			(1,484.84)		245,952.07	257,507.89	2,457.94	0.00
FNMA	2005 A Single Family	4.49	05/11/06	04/01/36	46,690.75	48,428.54			(941.71)		45,749.04	47,916.80	429.97	0.00
FNMA	2005 A Single Family	4.49	06/08/06	04/01/36	120,546.59	125,018.57			(747.40)		119,799.19	125,464.88	1,193.71	0.00
FNMA	2005 A Single Family				81,395.97	84,357.11			(81,395.97)				(2,961.14)	0.00
FNMA	2005 A Single Family	4.49	07/13/06	06/01/36	306,973.06	331,148.94			(73,130.45)		233,842.61	244,688.12	(13,330.37)	0.00
FNMA	2005 A Single Family	4.49	07/19/06	07/01/36	278,854.21	289,001.90			(1,663.81)		277,190.40	290,047.82	2,709.73	0.00
FNMA	2005 A Single Family	4.49	08/02/06	07/01/36	200,552.07	207,851.36			(1,182.39)		199,369.68	208,618.48	1,949.51	0.00
FNMA	2005 A Single Family	4.49	08/09/06	07/01/36	110,703.45	114,826.22			(648.96)		110,054.49	115,275.10	1,097.84	0.00
FNMA	2005 A Single Family	4.49	09/12/06	08/01/36	171,333.08	177,571.91			(1,002.41)		170,330.67	178,235.53	1,666.03	0.00
FNMA	2005 A Single Family	4.49	10/17/06	09/01/36	179,167.18	185,768.03			(1,314.41)		177,852.77	186,220.25	1,766.63	0.00
FNMA	2005 A Single Family	4.49	11/14/06	10/01/36	216,540.88	224,432.43			(1,261.50)		215,279.38	225,276.59	2,105.66	0.00
FNMA	2005 A Single Family	4.49	11/21/06	10/01/36	39,574.80	41,017.14			(4,548.03)		35,026.77	36,653.47	184.36	0.00
FNMA	2005 A Single Family	4.49	12/12/06	11/01/36	171,541.78	177,795.76			(119,225.66)		52,316.12	54,746.35	(3,823.75)	0.00
FNMA	2005 A Single Family	4.49	01/30/07	11/01/36	44,247.48	45,897.88			(558.27)		43,689.21	45,763.35	423.74	0.00
FNMA	2005 A Single Family	4.49	02/13/07	01/01/37	51,823.04	53,806.12			(296.05)		51,526.99	54,018.65	508.58	0.00
FNMA	2005 A Single Family	4.49	03/20/07	02/01/37	145,372.17	150,722.50			(833.55)		144,538.62	151,336.48	1,447.53	0.00
FNMA	2005 A Single Family	4.49	04/10/07	01/01/37	189,426.01	196,341.64			(1,223.62)		188,202.39	196,956.36	1,838.34	0.00
FNMA	2005 A Single Family	4.49	04/24/07	04/01/37	333,775.98	345,966.37			(1,856.53)		331,919.45	347,359.70	3,249.86	0.00
FNMA	2005 A Single Family	4.49	05/22/07	04/01/37	202,529.37	209,928.43			(1,119.35)		201,410.02	210,781.39	1,972.31	0.00
FNMA	2005 A Single Family	4.49	06/05/07	05/01/37	237,805.92	246,495.72			(1,318.14)		236,487.78	247,493.25	2,315.67	0.00
FNMA	2005 A Single Family	4.49	07/03/07	06/01/37	481,331.20	519,464.45			(2,667.33)		478,663.87	511,503.81	(5,293.31)	0.00
FNMA	2005 A Single Family	4.49	09/25/07	09/01/37	325,191.91	338,602.40			(1,753.49)		323,438.42	340,080.41	3,231.50	0.00
FNMA	2005 A Single Family	4.49	11/08/07	09/01/37	312,842.42	339,054.11			(2,128.83)		310,713.59	333,401.51	(3,523.77)	0.00
FNMA	2005 A Single Family	4.49	11/21/07	09/01/37	131,053.35	137,473.00			(697.28)		130,356.07	138,076.87	1,301.15	0.00
FNMA	2005 A Single Family	4.49	12/11/07	11/01/37	290,363.43	303,865.90			(1,791.89)		288,571.54	304,967.21	2,893.20	0.00
FNMA	2005 A Single Family	4.49	03/26/08	02/01/38	432,458.31	469,014.62			(114,804.73)		317,653.58	333,876.29	(20,333.60)	0.00
2005 A Single Family Total					58,624,544.16	61,245,194.82	3,434,116.40	(6,148,773.12)	(3,396,018.41)	0.00	52,513,869.03	55,484,785.90	350,266.21	0.00
Total Single Family Investment Summary					614,575,727.44	657,075,146.56	12,725,777.00	(63,632,691.83)	(33,490,614.12)	0.00	530,178,198.49	572,465,516.55	(212,101.06)	1,358,400.92

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
Repo Agmt	1998 A/B RMRB	0.06	11/29/13	12/02/13	204,268.57	204,268.57		(29,581.05)			174,687.52	174,687.52	-	0.00
Repo Agmt	1998 A/B RMRB	0.06	11/29/13	12/02/13	1,314,736.79	1,314,736.79		(138,702.85)			1,176,033.94	1,176,033.94	-	0.00
GNMA	1998 A/B RMRB	3.70	08/29/12	08/15/42	1,102,532.09	1,116,611.41			(4,931.02)		1,097,601.07	1,121,704.37	10,023.98	0.00
GNMA	1998 A/B RMRB	2.65	12/28/12	11/15/42	270,652.10	248,307.06			(1,426.22)		269,225.88	250,089.30	3,208.46	0.00
GNMA	1998 A/B RMRB	3.20	12/28/12	11/15/42	2,323,595.96	2,257,303.77			(11,814.94)		2,311,781.02	2,262,863.74	17,374.91	0.00
GNMA	1998 A/B RMRB	3.25	12/28/12	12/15/42	4,657,407.24	4,525,788.89			(22,201.71)		4,635,205.53	4,537,356.29	33,769.11	0.00
GNMA	1998 A/B RMRB	3.45	12/28/12	11/15/42	487,370.19	474,508.48			(2,287.73)		485,082.46	475,327.45	3,106.70	0.00
GNMA	1998 A/B RMRB	3.20	12/28/12	12/15/42	2,367,699.32	2,300,125.16			(111,823.22)		2,255,876.10	2,208,141.75	19,839.81	0.00
GNMA	1998 A/B RMRB				2,721,050.18	2,644,153.28			(14,016.07)				76,896.90	0.00
GNMA	1998 A/B RMRB	3.25	01/29/13	01/15/43						4,406,669.24	4,406,669.24	4,313,644.44	(93,024.80)	0.00
GNMA	1998 A/B RMRB	3.25	08/15/13	10/15/42	99,589.14	96,649.26			(573.25)		99,015.89	96,920.71	844.70	0.00
GNMA	1998 A/B RMRB	3.25	08/15/13	01/15/43	257,524.23	249,937.56			(1,205.89)		256,318.34	250,894.64	2,162.97	0.00
GNMA	1998 A/B RMRB	3.25	08/15/13	02/15/43	2,752,645.39	2,674,855.61			(14,768.89)		2,737,876.50	2,680,079.90	19,993.18	0.00
GNMA	1998 A/B RMRB	3.25	03/22/13	11/15/42	39,700.52	38,528.56			(461.94)		39,238.58	38,408.29	341.67	0.00
Repo Agmt	1998 A/B RMRB	0.06	11/29/13	12/02/13	17,315.72	17,315.72		(10,512.15)			6,803.57	6,803.57	-	0.00
GNMA	1998 A/B RMRB	5.75	10/29/09	09/20/39	3,477.85	3,884.59			(13.17)		3,464.68	3,899.68	28.26	0.00
GNMA	1998 A/B RMRB	5.75	11/24/09	11/20/39	15,496.47	17,107.16			(61.93)		15,434.54	17,170.45	125.22	0.00
GNMA	1998 A/B RMRB	5.75	11/24/09	09/20/39	2,176.36	2,431.61			(8.18)		2,168.18	2,441.12	17.69	0.00
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	8,059.32	9,001.06			(29.47)		8,029.85	9,038.20	66.61	0.00
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	6,304.91	7,042.49			(32.07)		6,272.84	7,060.75	50.33	0.00
GNMA	1998 A/B RMRB	5.75	12/17/09	11/20/39	16,023.75	17,893.56			(60.71)		15,963.04	17,971.92	139.07	0.00
GNMA	1998 A/B RMRB	5.75	12/17/09	10/20/39	2,174.80	2,429.23			(8.11)		2,166.69	2,438.88	17.76	0.00
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	32,614.49	36,438.54			(4,171.79)		28,442.70	31,787.69	(479.06)	0.00
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	8,111.05	9,062.87			(30.70)		8,080.35	9,097.83	65.66	0.00
GNMA	1998 A/B RMRB	5.75	12/29/09	11/20/39	4,299.73	4,739.70			(18.37)		4,281.36	4,755.98	34.65	0.00
GNMA	1998 A/B RMRB	5.75	01/20/10	12/20/39	15,257.68	17,040.64			(59.94)		15,197.74	17,096.89	116.19	0.00
GNMA	1998 A/B RMRB	5.75	01/20/10	12/20/39	3,869.18	4,322.46			(14.47)		3,854.71	4,339.29	31.30	0.00
GNMA	1998 A/B RMRB	5.75	01/27/10	01/20/40	31,331.03	35,004.04			(133.44)		31,197.59	35,122.97	252.37	0.00
GNMA	1998 A/B RMRB	5.75	01/27/10	12/20/39	1,878.83	2,071.38			(7.58)		1,871.25	2,078.94	15.14	0.00
GNMA	1998 A/B RMRB	5.75	02/17/10	01/20/40	17,860.76	19,946.34			(3,263.23)		14,597.53	16,210.88	(472.23)	0.00
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	12,710.83	14,030.99			(66.84)		12,643.99	14,065.45	101.30	0.00
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	2,921.13	3,262.61			(13.52)		2,907.61	3,272.63	23.54	0.00
GNMA	1998 A/B RMRB	5.75	02/23/10	02/20/40	23,460.26	26,203.45			(1,911.09)		21,549.17	24,253.38	(38.98)	0.00
GNMA	1998 A/B RMRB	5.75	02/23/10	01/20/40	4,163.69	4,651.02			(15.54)		4,148.15	4,669.29	33.81	0.00
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	21,901.90	24,462.20			(83.10)		21,818.80	24,558.16	179.06	0.00
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	1,871.75	2,090.89			(6.82)		1,864.93	2,099.28	15.21	0.00
GNMA	1998 A/B RMRB	5.75	03/16/10	12/20/39	2,011.72	2,246.74			(7.40)		2,004.32	2,255.86	16.52	0.00
GNMA	1998 A/B RMRB	5.75	03/30/10	01/20/40	9,379.02	10,473.64			(34.66)		9,344.36	10,515.95	76.97	0.00
GNMA	1998 A/B RMRB	5.75	03/30/10	02/20/40	5,369.80	5,999.27			(19.63)		5,350.17	6,015.58	35.94	0.00
GNMA	1998 A/B RMRB	5.75	04/22/10	03/20/40	7,250.99	8,100.10			(30.57)		7,220.42	8,127.90	58.37	0.00
GNMA	1998 A/B RMRB	5.75	04/22/10	04/20/40	5,419.01	6,051.92			(21.05)		5,397.96	6,075.44	44.57	0.00
GNMA	1998 A/B RMRB	5.75	06/15/10	04/20/40	6,351.30	7,093.00			(22.78)		6,328.52	7,122.69	52.47	0.00
GNMA	1998 A/B RMRB	5.75	06/15/10	03/20/40	2,938.49	3,281.91			(10.62)		2,927.87	3,295.51	24.22	0.00
GNMA	1998 A/B RMRB	5.75	07/20/10	07/20/40	12,119.76	13,542.81			(46.05)		12,073.71	13,593.88	97.12	0.00
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	3,702.78	4,137.92			(13.68)		3,689.10	4,153.69	29.45	0.00
GNMA	1998 A/B RMRB	5.75	07/28/10	06/20/40	3,424.31	3,827.21			(14.89)		3,409.42	3,839.18	26.86	0.00
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	25,364.75	28,343.42			(92.56)		25,272.19	28,457.65	206.79	0.00
GNMA	1998 A/B RMRB	5.75	08/17/10	08/20/40	41,171.10	46,009.36			(157.52)		41,013.58	46,180.81	328.97	0.00
GNMA	1998 A/B RMRB	5.75	08/17/10	06/20/40	3,514.86	3,927.96			(12.52)		3,502.34	3,943.50	28.06	0.00
GNMA	1998 A/B RMRB	5.75	08/17/10	05/20/40	1,184.24	1,323.39			(4.22)		1,180.02	1,328.63	9.46	0.00
GNMA	1998 A/B RMRB	5.75	08/24/10	08/20/40	37,346.15	41,723.13			(134.03)		37,212.12	41,898.02	308.92	0.00
GNMA	1998 A/B RMRB	5.75	09/14/10	08/20/40	52,714.31	58,912.15			(2,884.74)		49,829.57	56,109.36	81.95	0.00
GNMA	1998 A/B RMRB	5.75	09/14/10	05/20/40	1,623.54	1,814.39			(5.82)		1,617.72	1,821.59	13.02	0.00
GNMA	1998 A/B RMRB	5.75	06/22/10	06/20/40	16,871.50	18,821.93			(62.48)		16,809.02	18,925.49	166.04	0.00
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	5,639.68	6,277.02			(21.93)		5,617.75	6,303.33	48.24	0.00
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	1,979.53	2,211.94			(7.47)		1,972.06	2,220.34	15.87	0.00
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	17,684.74	19,762.91			(64.96)		17,619.78	19,839.03	141.08	0.00
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	4,822.60	5,369.85			(2,950.51)		1,872.09	2,107.90	(311.44)	0.00
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	2,993.04	3,344.73			(10.60)		2,982.44	3,358.07	23.94	0.00
GNMA	1998 A/B RMRB	5.75	06/29/10	05/20/40	2,719.26	3,038.20			(18.22)		2,701.04	3,040.75	20.77	0.00
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	6,408.89	7,063.96			(23.37)		6,385.52	7,189.71	149.12	0.00
GNMA	1998 A/B RMRB	5.75	07/20/10	06/20/40	21,590.67	24,128.73			(88.15)		21,502.52	24,211.69	171.11	0.00
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	34,278.94	38,308.93			(3,874.82)		30,404.12	34,189.47	(244.64)	0.00
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	19,287.37	21,556.61			(69.17)		19,218.20	21,640.95	153.51	0.00
GNMA	1998 A/B RMRB	5.75	09/29/10	07/20/40	1,258.04	1,405.88			(4.46)		1,253.58	1,411.49	10.07	0.00
GNMA	1998 A/B RMRB	5.75	09/29/10	09/20/40	10,826.63	12,100.84			(1,904.85)		8,921.78	9,913.35	(282.64)	0.00
FNMA	1998 A/B RMRB	5.75	08/17/10	05/01/40	1,065.87	1,160.31			(3.88)		1,061.99	1,163.96	7.53	0.00
GNMA	1998 A/B RMRB	5.75	10/28/10	09/20/40	216,535.45	239,684.76			(969.34)		215,566.11	240,424.70	1,709.28	0.00

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	1998 A/B RMRB	5.75	12/21/10	09/15/40	145,917.76	158,933.36			(27,984.58)		117,933.18	129,147.18	(1,801.60)	0.00
	1998 A/B RMRB Total				19,582,819.31	19,236,185.23	0.00	(178,796.05)	(237,092.48)	1,699,635.13	20,866,565.91	20,616,208.22	96,276.39	0.00
Repo Agmt	2009 AB RMRB	0.06	11/29/13	12/02/13	1,844,584.94	1,844,584.94	168,041.47				2,012,626.41	2,012,626.41	-	0.00
GNMA	2009 AB RMRB	8.18	08/01/90	06/20/20	59,931.76	66,371.92			(2,480.49)		57,451.27	63,566.48	(324.95)	0.00
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	24,485.68	24,976.44			(1,515.80)		22,969.88	23,447.92	(12.72)	0.00
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	48,024.83	50,122.53			(1,271.68)		46,753.15	48,680.98	(169.87)	0.00
GNMA	2009 AB RMRB	8.18	09/04/90	08/20/20	68,800.63	76,603.64			(2,771.26)		66,029.37	73,493.89	(338.49)	0.00
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	52,545.51	58,989.31			(1,477.02)		51,068.49	57,374.83	(137.46)	0.00
GNMA	2009 AB RMRB	8.18	11/01/90	08/20/20	50,559.35	56,750.87			(1,424.03)		49,135.32	55,024.26	(302.58)	0.00
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	21,082.92	21,196.86			(618.96)		20,463.96	20,578.02	0.12	0.00
GNMA	2009 AB RMRB	7.18	11/01/90	09/20/20	53,344.41	60,048.54			(1,627.75)		51,716.66	53,599.59	(4,821.20)	0.00
GNMA	2009 AB RMRB	8.75	12/28/89	09/20/18	348,761.91	386,213.40			(16,510.12)		332,251.79	367,022.86	(2,680.42)	0.00
GNMA	2009 AB RMRB	8.75	11/30/89	10/20/18	32,682.06	33,473.98			(1,274.21)		31,407.85	32,131.67	(68.10)	0.00
GNMA	2009 AB RMRB	8.75	11/30/89	09/20/18	30,267.90	30,918.88			(1,734.17)		28,533.73	29,130.14	(54.57)	0.00
GNMA	2009 AB RMRB	8.75	01/01/90	11/20/18	74,005.57	82,479.79			(2,856.68)		71,148.89	79,176.52	(446.59)	0.00
GNMA	2009 AB RMRB	8.75	02/27/90	01/20/19	37,308.77	38,345.13			(1,709.50)		35,599.27	36,533.12	(102.51)	0.00
GNMA	2009 AB RMRB	8.75	05/29/90	04/20/19	33,362.49	34,189.21			(1,762.17)		31,600.32	32,332.62	(94.42)	0.00
GNMA	2009 AB RMRB	8.75	06/28/90	05/20/19	13,180.21	13,254.25			(512.77)		12,667.44	12,740.72	(0.76)	0.00
GNMA	2009 AB RMRB	7.18	02/01/91	11/20/20	52,953.73	59,610.78			(2,076.75)		50,876.98	55,593.71	(1,940.32)	0.00
GNMA	2009 AB RMRB	8.18	02/25/91	11/20/20	42,414.01	46,243.70			(1,326.90)		41,087.11	44,606.33	(310.47)	0.00
GNMA	2009 AB RMRB	7.18	05/02/91	02/20/21	43,700.54	49,622.64			(1,201.88)		42,498.66	43,600.44	(4,820.32)	0.00
GNMA	2009 AB RMRB	8.75	09/28/90	08/20/19	25,060.12	25,588.77			(1,123.75)		23,936.37	24,435.96	(29.06)	0.00
GNMA	2009 AB RMRB	8.75	10/23/90	09/20/19	24,469.13	24,987.35			(827.93)		23,641.20	24,138.00	(21.42)	0.00
GNMA	2009 AB RMRB	8.75	11/28/90	09/20/19	60,747.36	68,441.85			(1,902.03)		58,845.33	66,284.78	(255.04)	0.00
GNMA	2009 AB RMRB				19,567.04	19,678.41			(19,567.04)				(111.37)	0.00
GNMA	2009 AB RMRB	8.75	01/25/91	12/20/19	51,835.62	54,398.66			(1,689.58)		50,146.04	52,569.06	(140.02)	0.00
GNMA	2009 AB RMRB	8.75	03/28/91	02/20/20	15,861.65	15,953.12			(484.91)		15,376.74	15,468.13	(0.08)	0.00
GNMA	2009 AB RMRB	8.75	03/28/91	12/20/19	35,384.64	36,346.28			(1,095.96)		34,288.68	35,185.00	(65.32)	0.00
GNMA	2009 AB RMRB	8.18	05/02/91	03/20/21	90,722.29	101,622.99			(3,551.49)		87,170.80	97,710.55	(360.95)	0.00
GNMA	2009 AB RMRB	6.10	07/28/00	07/20/30	683,875.18	759,135.66			(6,670.04)		677,205.14	758,090.56	5,624.94	0.00
FNMA	2009 AB RMRB	6.10	04/28/00	04/01/30	48,200.30	52,637.61			(522.12)		47,678.18	52,480.80	365.31	0.00
GNMA	2009 AB RMRB	6.10	04/20/00	04/20/30	360,321.40	399,949.52			(3,836.43)		356,484.97	398,671.37	2,558.28	0.00
GNMA	2009 AB RMRB	6.10	04/27/00	04/20/30	467,267.72	515,358.84			(7,441.47)		459,826.25	511,437.05	3,519.68	0.00
GNMA	2009 AB RMRB	6.10	06/26/00	06/20/30	770,812.94	850,168.13			(10,806.97)		760,005.97	845,331.83	5,970.67	0.00
GNMA	2009 AB RMRB	6.10	05/30/00	03/20/30	1,039,623.72	1,146,590.63			(124,328.76)		915,294.96	1,017,396.13	(4,865.74)	0.00
FNMA	2009 AB RMRB	6.10	05/30/00	05/01/30	73,980.80	80,921.67			(2,203.42)		71,777.38	78,940.76	222.51	0.00
FNMA	2009 AB RMRB	6.10	06/26/00	06/01/30	20,407.65	22,279.03			(1,025.58)		19,382.07	21,328.80	75.35	0.00
GNMA	2009 AB RMRB	6.10	09/14/00	08/20/30	1,203,329.26	1,335,803.76			(24,442.86)		1,178,886.40	1,319,704.38	8,343.48	0.00
GNMA	2009 AB RMRB	6.10	10/19/00	09/20/30	541,994.40	600,990.47			(4,543.30)		537,451.10	600,993.92	4,546.75	0.00
GNMA	2009 AB RMRB	6.10	10/23/00	10/20/30	145,126.71	160,935.33			(1,298.51)		143,828.20	160,476.28	839.46	0.00
GNMA	2009 AB RMRB	6.10	10/27/00	10/20/30	105,888.24	117,566.64			(971.04)		104,917.20	117,466.34	870.74	0.00
GNMA	2009 AB RMRB	6.10	10/30/00	10/20/30	122,311.42	135,580.95			(989.00)		121,322.42	135,614.17	1,022.22	0.00
GNMA	2009 AB RMRB	6.10	01/16/01	12/20/30	76,667.42	84,341.06			(1,425.52)		75,241.90	83,467.34	551.80	0.00
GNMA	2009 AB RMRB	6.10	01/29/01	12/20/30	44,825.43	49,295.42			(575.31)		44,250.12	49,074.26	354.15	0.00
GNMA	2009 AB RMRB	6.10	12/21/00	11/20/30	221,154.37	242,351.98			(3,092.94)		218,061.43	244,095.75	4,836.71	0.00
GNMA	2009 AB RMRB	6.10	12/27/00	12/20/30	114,611.92	126,079.98			(2,235.95)		112,375.97	124,656.41	812.38	0.00
GNMA	2009 AB RMRB	6.10	02/20/01	01/20/31	52,959.32	58,715.41			(438.85)		52,520.47	58,722.03	445.47	0.00
GNMA	2009 AB RMRB	6.10	03/15/01	03/20/31	118,210.89	131,009.58			(926.35)		117,284.54	131,083.07	999.84	0.00
GNMA	2009 AB RMRB	6.10	03/29/01	03/20/31	48,437.08	53,654.23			(374.38)		48,062.70	53,699.01	419.16	0.00
GNMA	2009 AB RMRB	6.10	05/10/01	04/20/31	337,318.79	374,076.42			(3,013.43)		334,305.36	373,857.04	2,794.05	0.00
FNMA	2009 AB RMRB	6.10	09/11/00	08/01/30	210,451.72	232,589.16			(51,030.02)		159,421.70	175,332.02	(6,227.12)	0.00
FNMA	2009 AB RMRB	6.10	10/06/00	10/01/30	81,809.48	89,311.39			(955.33)		80,854.15	88,923.37	567.31	0.00
GNMA	2009 AB RMRB	6.10	05/30/01	05/20/31	154,320.95	171,124.95			(1,279.50)		153,041.45	171,140.12	1,294.67	0.00
GNMA	2009 AB RMRB	6.10	06/18/01	04/20/31	88,440.30	97,487.74			(1,540.61)		86,899.69	96,598.56	651.43	0.00
GNMA	2009 AB RMRB	6.10	07/25/01	06/20/31	205,440.68	227,829.64			(2,296.99)		203,143.69	227,177.65	1,645.00	0.00
GNMA	2009 AB RMRB	6.10	08/31/01	08/20/31	275,105.58	305,202.12			(2,105.64)		272,999.94	305,328.58	2,232.10	0.00
FNMA	2009 AB RMRB	6.10	12/27/00	11/01/30	107,615.79	117,484.15			(2,052.24)		105,563.55	116,098.79	666.88	0.00
FNMA	2009 AB RMRB	6.10	01/12/01	12/01/30	18,725.02	20,442.10			(1,258.61)		17,466.41	19,209.55	26.06	0.00
FNMA	2009 AB RMRB	6.10	02/05/01	01/01/31	131,814.26	143,912.16			(1,983.99)		129,830.27	142,879.50	951.33	0.00
GNMA	2009 AB RMRB	6.10	09/20/01	08/20/31	148,384.40	164,442.54			(1,141.39)		147,243.01	164,558.77	1,257.62	0.00
GNMA	2009 AB RMRB	6.10	10/17/01	09/20/31	93,349.11	103,551.23			(708.19)		92,640.92	103,602.19	759.15	0.00
GNMA	2009 AB RMRB	6.10	10/30/01	05/20/31	34,630.41	38,487.19			(365.06)		34,265.35	38,388.49	266.36	0.00
FNMA	2009 AB RMRB	6.10	03/15/01	02/01/31	116,447.86	127,126.13			(1,299.61)		115,148.25	126,640.04	813.52	0.00
GNMA	2009 AB RMRB	6.10	02/25/02	02/20/32	575,941.04	639,386.73			(5,570.95)		570,370.09	638,318.31	4,502.53	0.00
GNMA	2009 AB RMRB	6.10	05/24/02	05/20/32	57,834.76	63,864.03			(604.63)		57,230.13	63,708.00	448.60	0.00
GNMA	2009 AB RMRB	6.10	03/21/02	03/20/32	99,192.23	110,032.00			(854.54)		98,337.69	109,971.07	793.61	0.00
GNMA	2009 AB RMRB	6.10	04/17/02	03/20/32	262,200.49	290,874.63			(41,126.66)		221,073.83	245,234.90	(4,513.07)	0.00

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	6.10	04/29/02	04/20/32	265,697.88	294,741.33			(64,046.58)		201,651.30	225,524.80	(5,169.95)	0.00
GNMA	2009 AB RMRB	6.10	06/19/02	04/20/32	81,954.93	90,979.80			(1,447.91)		80,507.02	90,073.66	541.77	0.00
GNMA	2009 AB RMRB	6.10	06/28/02	06/20/32	53,026.86	58,803.07			(361.93)		52,664.93	58,867.27	426.13	0.00
GNMA	2009 AB RMRB	6.10	01/30/03	01/20/33	94,520.44	104,712.57			(605.59)		93,914.85	104,877.52	770.54	0.00
FNMA	2009 AB RMRB	6.10	10/17/01	09/01/31	64,471.22	70,399.99			(708.16)		63,763.06	70,183.99	492.16	0.00
FNMA	2009 AB RMRB	6.10	01/28/02	11/01/31	119,546.42	130,508.82			(1,076.89)		118,469.53	130,292.78	860.85	0.00
FNMA	2009 AB RMRB	6.10	04/17/02	02/01/32	30,646.63	33,505.04			(214.00)		30,432.63	33,530.36	239.32	0.00
GNMA	2009 AB RMRB	5.75	10/29/09	09/20/39	206,043.38	230,141.52			(779.60)		205,263.78	231,036.03	1,674.11	0.00
GNMA	2009 AB RMRB	5.75	11/24/09	11/20/39	918,084.96	1,013,509.34			(3,670.08)		914,414.88	1,017,258.50	7,419.24	0.00
GNMA	2009 AB RMRB	5.75	11/24/09	09/20/39	128,936.96	144,060.54			(484.50)		128,452.46	144,623.93	1,047.89	0.00
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	477,471.46	533,265.71			(1,745.68)		475,725.78	535,465.79	3,945.76	0.00
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	373,533.07	417,230.81			(1,900.43)		371,632.64	418,312.27	2,981.89	0.00
GNMA	2009 AB RMRB	5.75	12/17/09	11/20/39	949,323.48	1,060,099.04			(3,596.75)		945,726.73	1,064,741.31	8,239.02	0.00
GNMA	2009 AB RMRB	5.75	12/17/09	10/20/39	128,845.56	143,919.00			(480.74)		128,364.82	144,491.04	1,052.78	0.00
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	1,932,236.19	2,158,790.60			(247,155.70)		1,685,080.49	1,883,252.20	(28,382.70)	0.00
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	480,535.74	536,927.02			(1,818.12)		478,717.62	538,998.27	3,889.37	0.00
GNMA	2009 AB RMRB	5.75	12/29/09	11/20/39	254,736.35	280,802.59			(1,088.42)		253,647.93	281,766.73	2,052.56	0.00
GNMA	2009 AB RMRB	5.75	01/20/10	12/20/39	903,936.50	1,009,568.15			(3,551.38)		900,385.12	1,012,900.41	6,883.64	0.00
GNMA	2009 AB RMRB	5.75	01/20/10	12/20/39	229,228.65	256,082.80			(857.21)		228,371.44	257,080.11	1,854.52	0.00
GNMA	2009 AB RMRB	5.75	01/27/10	01/20/40	1,856,198.07	2,073,804.02			(7,905.54)		1,848,292.53	2,080,849.83	14,951.35	0.00
GNMA	2009 AB RMRB	5.75	01/27/10	12/20/39	111,310.23	122,718.27			(448.64)		110,861.59	123,166.10	896.47	0.00
GNMA	2009 AB RMRB	5.75	02/17/10	01/20/40	1,058,156.57	1,181,715.20			(193,328.47)		864,828.10	960,408.92	(27,977.81)	0.00
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	753,049.20	831,262.09			(3,960.75)		749,088.45	833,303.47	6,002.13	0.00
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	173,060.95	193,292.59			(801.12)		172,259.83	193,886.37	1,394.90	0.00
GNMA	2009 AB RMRB	5.75	02/23/10	02/20/40	1,389,896.54	1,552,416.27			(113,221.88)		1,276,674.66	1,436,884.62	(2,309.77)	0.00
GNMA	2009 AB RMRB	5.75	02/23/10	01/20/40	246,678.31	275,548.50			(920.93)		245,757.38	276,631.05	2,003.48	0.00
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	1,297,570.97	1,449,255.97			(4,923.01)		1,292,647.96	1,454,941.09	10,608.13	0.00
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	110,891.78	123,873.99			(404.33)		110,487.45	124,371.55	901.89	0.00
GNMA	2009 AB RMRB	5.75	03/16/10	12/20/39	119,183.14	133,107.38			(438.87)		118,744.27	133,648.03	979.52	0.00
GNMA	2009 AB RMRB	5.75	03/30/10	01/20/40	555,658.53	620,508.04			(2,053.80)		553,604.73	623,014.77	4,560.53	0.00
GNMA	2009 AB RMRB	5.75	03/30/10	02/20/40	318,132.33	355,425.57			(1,163.01)		316,969.32	356,391.82	2,129.26	0.00
GNMA	2009 AB RMRB	5.75	04/22/10	03/20/40	429,583.80	479,888.15			(1,811.53)		427,772.27	481,535.34	3,458.72	0.00
GNMA	2009 AB RMRB	5.75	04/22/10	04/20/40	321,045.55	358,544.29			(1,247.25)		319,798.30	359,937.64	2,640.60	0.00
GNMA	2009 AB RMRB	5.75	06/15/10	04/20/40	376,282.79	420,222.88			(1,349.91)		374,932.88	421,981.72	3,108.75	0.00
GNMA	2009 AB RMRB	5.75	06/15/10	03/20/40	174,090.06	194,436.04			(628.64)		173,461.42	195,241.79	1,434.39	0.00
GNMA	2009 AB RMRB	5.75	07/20/10	07/20/40	718,032.62	802,340.30			(2,728.26)		715,304.36	805,365.50	5,753.46	0.00
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	219,371.18	245,150.28			(810.66)		218,560.52	246,084.77	1,745.15	0.00
GNMA	2009 AB RMRB	5.75	07/28/10	06/20/40	202,873.98	226,742.42			(881.92)		201,992.06	227,451.51	1,591.01	0.00
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	1,502,728.07	1,679,197.72			(5,483.71)		1,497,244.36	1,685,964.97	12,250.96	0.00
GNMA	2009 AB RMRB	5.75	08/17/10	08/20/40	2,439,169.84	2,725,811.37			(9,332.38)		2,429,837.46	2,735,968.80	19,489.81	0.00
GNMA	2009 AB RMRB	5.75	08/17/10	06/20/40	208,237.33	232,711.32			(741.62)		207,495.71	233,631.89	1,662.19	0.00
GNMA	2009 AB RMRB	5.75	08/17/10	05/20/40	70,159.67	78,403.85			(250.10)		69,909.57	78,714.46	560.71	0.00
GNMA	2009 AB RMRB	5.75	08/24/10	08/20/40	2,212,560.81	2,471,874.67			(7,940.76)		2,204,620.05	2,482,235.79	18,301.88	0.00
GNMA	2009 AB RMRB	5.75	09/14/10	08/20/40	3,123,042.91	3,490,233.19			(170,905.31)		2,952,137.60	3,324,183.06	4,855.18	0.00
GNMA	2009 AB RMRB	5.75	09/14/10	05/20/40	96,189.29	107,493.82			(344.88)		95,844.41	107,920.22	771.28	0.00
GNMA	2009 AB RMRB	5.75	06/22/10	06/20/40	999,546.11	1,115,099.96			(3,702.18)		995,843.93	1,121,235.30	9,837.52	0.00
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	334,122.08	371,880.59			(1,298.89)		332,823.19	373,439.11	2,857.41	0.00
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	117,278.39	131,045.67			(442.33)		116,836.06	131,543.45	940.11	0.00
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	1,047,728.14	1,170,847.94			(3,848.77)		1,043,879.37	1,175,357.81	8,358.64	0.00
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	285,714.57	318,135.35			(174,802.06)		110,912.51	124,882.15	(18,451.14)	0.00
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	177,322.30	198,157.86			(628.96)		176,693.34	198,948.18	1,419.28	0.00
GNMA	2009 AB RMRB	5.75	06/29/10	05/20/40	161,102.35	179,997.35			(1,079.63)		160,022.72	180,148.23	1,230.51	0.00
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	379,692.33	418,502.54			(1,384.58)		378,307.75	425,952.46	8,834.50	0.00
GNMA	2009 AB RMRB	5.75	07/20/10	06/20/40	1,279,133.73	1,429,499.55			(5,223.29)		1,273,910.44	1,434,414.96	10,138.70	0.00
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	2,030,845.96	2,269,601.31			(229,562.95)		1,801,283.01	2,025,545.16	(14,493.20)	0.00
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	1,142,673.81	1,277,115.52			(4,097.69)		1,138,576.12	1,282,112.22	9,094.39	0.00
GNMA	2009 AB RMRB	5.75	09/29/10	07/20/40	74,531.02	83,291.07			(263.53)		74,267.49	83,623.48	595.94	0.00
GNMA	2009 AB RMRB	5.75	09/29/10	09/20/40	641,420.11	716,911.14			(112,852.35)		528,567.76	587,313.53	(16,745.26)	0.00
FNMA	2009 AB RMRB	5.75	08/17/10	05/01/40	63,146.69	68,742.57			(229.84)		62,916.85	68,958.51	445.78	0.00
Repo Agmt	2009 AB RMRB	0.06	11/29/13	12/02/13	110,442.12	110,442.12	10.78				110,452.90	110,452.90	-	0.00
GNMA	2009 AB RMRB	5.00	07/28/11	04/15/41	98,904.71	106,650.93			(383.35)		98,521.36	107,134.10	866.52	0.00
GNMA	2009 AB RMRB	5.35	01/31/01	01/20/31	36,005.41	38,659.73			(904.82)		35,100.59	37,916.71	161.80	0.00
FNMA	2009 AB RMRB	5.35	03/15/01	10/01/30	115,368.45	123,850.34			(2,394.34)		112,974.11	122,636.79	1,180.79	0.00
GNMA	2009 AB RMRB	5.35	06/18/01	03/01/31	41,068.74	44,088.11			(819.18)		40,249.56	43,692.10	423.17	0.00
GNMA	2009 AB RMRB	5.35	03/18/02	02/20/32	33,665.90	36,638.26			(262.81)		33,403.09	36,573.38	197.93	0.00
GNMA	2009 AB RMRB	5.49	04/16/04	04/20/34	44,223.38	48,147.32			(342.48)		43,880.90	48,056.17	251.33	0.00
GNMA	2009 AB RMRB	4.85	10/18/11	07/15/41	75,349.96	80,226.61			(328.61)		75,021.35	80,728.97	830.97	0.00
Repo Agmt	2009 AB RMRB	0.06	11/29/13	12/02/13	346,911.63	346,911.63	55,145.20				402,056.83	402,056.83	-	0.00

Texas Department of Housing and Community Affairs
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	4.25	06/28/11	05/15/41	78,810.94	82,148.58			(357.56)		78,453.38	82,678.88	887.86	0.00
GNMA	2009 AB RMRB	5.00	07/14/11	04/15/41	98,999.71	106,746.44			(383.68)		98,616.03	107,231.13	868.37	0.00
GNMA	2009 AB RMRB	3.85	10/27/11	09/15/41	122,625.82	124,021.30			(561.15)		122,064.67	124,722.02	1,261.87	0.00
GNMA	2009 AB RMRB	3.10	08/15/12	06/15/42	153,633.52	149,087.50			(762.36)		152,871.16	149,636.41	1,311.27	0.00
GNMA	2009 AB RMRB	3.10	09/17/12	09/15/42	158,143.18	153,463.72			(889.44)		157,253.74	153,926.25	1,351.97	0.00
GNMA	2009 AB RMRB	2.60	11/15/12	10/15/42	209,639.40	192,394.46			(2,670.81)		206,968.59	192,199.31	2,475.66	0.00
GNMA	2009 AB RMRB	2.65	11/28/12	11/15/42	244,433.46	224,253.03			(1,281.51)		243,151.95	225,820.08	2,848.56	0.00
GNMA	2009 AB RMRB	3.70	11/28/12	07/15/42	129,202.58	130,654.82			(576.48)		128,626.10	131,426.29	1,347.95	0.00
GNMA	2009 AB RMRB	3.70	11/28/12	11/15/42	125,888.16	127,303.14			(550.68)		125,337.48	128,066.08	1,313.62	0.00
GNMA	2009 AB RMRB	3.45	12/28/12	09/15/42	83,989.85	81,543.23			(405.89)		83,583.96	81,815.32	677.98	0.00
GNMA	2009 AB RMRB	3.45	12/28/12	09/15/42	152,585.76	148,140.94			(834.26)		151,751.50	148,540.44	1,233.76	0.00
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	110,451.12	107,233.68			(504.46)		109,946.66	107,620.19	890.97	0.00
GNMA	2009 AB RMRB	3.45	12/28/12	10/15/42	254,017.04	246,617.52			(1,884.52)		252,132.52	246,797.40	2,064.40	0.00
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	224,762.06	218,214.74			(1,048.82)		223,713.24	181,979.47	1,813.55	0.00
GNMA	2009 AB RMRB	3.25	01/29/13	01/15/43	997,149.40	968,969.96			(5,014.54)		992,134.86	971,190.89	7,235.47	0.00
2009 AB RMRB Total					53,071,135.20	58,360,866.91	223,197.45	0.00	(1,823,926.77)	0.00	51,470,405.88	56,927,113.91	166,976.32	0.00
Repo Agmt	2009C-1 RMRB	0.06	11/29/13	12/02/13	11,224,308.47	11,224,308.47		(6,482,522.29)			4,741,786.18	4,741,786.18	-	0.00
Repo Agmt	2009C-1 RMRB				25,126.57	25,126.57		(25,126.57)					-	0.00
Repo Agmt	2009C-1 RMRB				1,968.25	1,968.25		(1,968.25)					-	0.00
GNMA	2009C-1 RMRB	5.10	08/11/11	07/15/41	1,211,056.36	1,319,373.20			(4,563.03)		1,206,493.33	1,322,968.15	8,157.98	0.00
GNMA	2009C-1 RMRB	5.10	08/30/11	06/15/41	74,618.90	80,469.76			(280.99)		74,337.91	80,830.58	641.81	0.00
GNMA	2009C-1 RMRB	5.24	08/24/10	08/20/40	1,870,303.07	2,027,445.91			(7,411.15)		1,862,891.92	2,031,744.41	11,709.65	0.00
GNMA	2009C-1 RMRB	5.24	09/14/10	08/20/40	1,432,824.40	1,548,052.11			(126,468.05)		1,306,356.35	1,424,738.34	3,154.28	0.00
GNMA	2009C-1 RMRB	5.24	09/21/10	09/20/40	1,632,694.20	1,766,248.48			(250,878.04)		1,381,816.16	1,505,115.52	(10,254.92)	0.00
GNMA	2009C-1 RMRB	5.00	09/21/10	09/15/40	1,924,845.84	2,094,174.48			(7,840.50)		1,917,005.34	2,101,689.60	15,355.62	0.00
GNMA	2009C-1 RMRB	5.00	09/28/10	09/15/40	522,362.73	567,933.67			(158,271.77)		364,090.96	395,850.61	(13,811.29)	0.00
GNMA	2009C-1 RMRB	5.00	10/19/10	09/15/40	1,838,131.93	1,990,329.24			(10,367.37)		1,827,764.56	1,997,326.26	17,364.39	0.00
GNMA	2009C-1 RMRB	5.24	10/19/10	10/20/40	2,189,483.29	2,373,356.11			(149,506.70)		2,039,976.59	2,224,268.10	418.69	0.00
GNMA	2009C-1 RMRB	5.00	10/28/10	10/15/40	1,539,997.25	1,677,441.98			(6,313.03)		1,533,684.22	1,681,807.43	10,678.48	0.00
GNMA	2009C-1 RMRB	5.75	10/28/10	09/20/40	687,811.47	761,345.85			(3,079.07)		684,732.40	763,696.21	5,429.43	0.00
GNMA	2009C-1 RMRB	4.25	10/28/10	10/20/40	70,522.80	73,917.76			(321.91)		70,200.89	74,207.95	612.10	0.00
GNMA	2009C-1 RMRB	4.90	10/28/10	10/20/40	3,976,061.34	4,245,598.54			(281,357.50)		3,694,703.84	4,003,322.46	39,081.42	0.00
GNMA	2009C-1 RMRB	5.24	10/28/10	10/20/40	660,212.53	715,941.05			(3,128.96)		657,083.57	716,681.03	3,868.94	0.00
GNMA	2009C-1 RMRB	4.90	11/18/10	11/20/40	1,821,189.10	1,944,884.22			(7,749.63)		1,813,439.47	1,965,061.11	27,926.52	0.00
GNMA	2009C-1 RMRB	4.85	11/18/10	11/20/40	2,217,081.20	2,374,471.79			(150,586.15)		2,066,495.05	2,238,530.76	14,645.12	0.00
GNMA	2009C-1 RMRB	4.90	11/18/10	11/20/40	2,107,544.00	2,258,296.61			(136,829.77)		1,970,714.23	2,135,426.52	13,959.68	0.00
GNMA	2009C-1 RMRB	4.85	11/18/10	11/20/40	2,185,698.81	2,341,473.53			(187,394.37)		1,998,304.44	2,165,382.65	11,303.49	0.00
GNMA	2009C-1 RMRB	5.00	12/07/10	11/15/40	804,657.58	866,825.41			(76,794.00)		727,863.58	801,457.86	11,426.45	0.00
GNMA	2009C-1 RMRB	4.49	12/21/10	07/15/40	136,441.38	142,219.67			(607.53)		135,833.85	143,149.86	1,537.72	0.00
GNMA	2009C-1 RMRB	4.25	12/21/10	09/15/40	66,650.72	69,473.37			(378.62)		66,272.10	69,841.51	746.76	0.00
GNMA	2009C-1 RMRB	4.90	12/21/10	12/15/40	1,434,883.71	1,536,990.01			(130,499.45)		1,304,384.26	1,406,987.10	496.54	0.00
GNMA	2009C-1 RMRB	4.85	12/21/10	11/15/40	2,666,998.43	2,856,621.99			(184,111.44)		2,482,886.99	2,678,463.96	5,953.41	0.00
GNMA	2009C-1 RMRB	4.90	12/21/10	12/15/40	1,737,209.13	1,861,419.55			(8,628.77)		1,728,580.36	1,864,567.75	11,776.97	0.00
GNMA	2009C-1 RMRB	4.85	12/21/10	11/15/40	1,555,930.25	1,656,256.59			(6,450.35)		1,549,479.90	1,671,594.38	21,788.14	0.00
GNMA	2009C-1 RMRB	4.49	12/21/10	10/15/40	83,851.87	87,408.86			(369.95)		83,481.92	87,978.25	939.34	0.00
GNMA	2009C-1 RMRB	4.15	12/21/10	09/15/40	27,825.13	29,205.53			(141.15)		27,683.98	29,175.03	110.65	0.00
GNMA	2009C-1 RMRB	5.75	12/21/10	09/15/40	463,499.01	504,843.35			(88,891.54)		374,607.47	410,229.14	(5,722.67)	0.00
GNMA	2009C-1 RMRB	5.00	12/29/10	10/15/40	531,598.34	576,061.21			(2,243.44)		529,354.90	578,468.44	4,650.67	0.00
GNMA	2009C-1 RMRB	4.80	02/15/11	01/15/41	901,005.05	958,317.98			(4,328.69)		896,676.36	966,930.94	12,941.65	0.00
GNMA	2009C-1 RMRB	4.80	02/15/11	02/15/41	1,268,041.89	1,349,653.04			(5,333.35)		1,262,708.54	1,361,995.28	17,675.59	0.00
GNMA	2009C-1 RMRB	4.45	02/15/11	01/15/41	2,519,919.53	2,644,983.13			(11,779.48)		2,508,140.05	2,661,136.58	27,932.93	0.00
GNMA	2009C-1 RMRB	4.90	02/24/11	10/15/40	85,163.15	90,641.69			(347.85)		84,815.30	91,256.17	962.33	0.00
GNMA	2009C-1 RMRB	4.85	02/24/11	12/15/40	570,490.70	610,630.42			(103,103.19)		467,387.51	502,703.30	(4,823.93)	0.00
GNMA	2009C-1 RMRB	4.90	02/24/11	01/15/41	155,109.34	165,096.82			(629.61)		154,479.73	166,200.10	1,732.89	0.00
GNMA	2009C-1 RMRB	4.85	02/24/11	01/15/41	834,589.78	889,756.13			(3,561.03)		831,028.75	896,414.06	10,218.96	0.00
GNMA	2009C-1 RMRB	4.05	02/24/11	12/15/40	114,441.16	119,287.74			(527.73)		113,913.43	120,048.80	1,288.79	0.00
GNMA	2009C-1 RMRB	3.70	02/24/11	01/15/41	64,482.71	65,221.03			(365.85)		64,116.86	65,512.68	657.50	0.00
GNMA	2009C-1 RMRB	4.80	02/24/11	01/15/41	835,373.29	895,336.36			(3,481.08)		831,892.21	897,303.89	5,448.61	0.00
GNMA	2009C-1 RMRB	4.45	02/24/11	02/15/41	2,074,289.24	2,163,794.80			(9,661.36)		2,064,627.88	2,190,487.60	36,354.16	0.00
GNMA	2009C-1 RMRB	4.85	01/20/11	12/15/40	1,816,141.38	1,945,759.40			(8,415.80)		1,807,725.58	1,949,415.11	12,071.51	0.00
GNMA	2009C-1 RMRB	4.85	01/20/11	12/15/40	3,001,675.28	3,216,955.37			(13,635.90)		2,988,039.38	3,223,227.92	19,908.45	0.00
GNMA	2009C-1 RMRB	4.15	01/20/11	10/15/40	174,692.26	182,090.47			(812.71)		173,879.55	183,244.70	1,966.94	0.00
GNMA	2009C-1 RMRB	5.24	01/20/11	08/15/40	113,265.12	122,112.25			(449.25)		112,815.87	122,543.98	880.98	0.00
GNMA	2009C-1 RMRB	4.80	01/20/11	12/15/40	2,604,920.29	2,791,953.56			(11,581.10)		2,593,339.19	2,797,227.48	16,855.02	0.00
GNMA	2009C-1 RMRB	4.90	01/26/11	01/15/41	142,669.53	151,877.40			(588.41)		142,081.12	152,869.32	1,580.33	0.00
GNMA	2009C-1 RMRB	4.90	01/26/11	12/15/40	589,162.28	631,405.20			(2,417.87)		586,744.41	632,915.31	3,927.98	0.00
GNMA	2009C-1 RMRB	5.00	01/26/11	10/15/40	77,659.61	83,716.28			(311.80)		77,347.81	84,090.99	686.51	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Value	Recognized Gain
GNMA	2009C-1 RMRB	4.05	01/26/11	12/15/40	172,815.70	180,134.44			(816.57)		171,999.13	181,263.00	1,945.13	0.00
GNMA	2009C-1 RMRB	4.80	01/26/11	01/15/41	3,728,755.64	3,996,331.12			(74,309.82)		3,654,445.82	3,941,941.07	19,919.77	0.00
GNMA	2009C-1 RMRB	4.45	01/26/11	01/15/41	1,906,530.39	2,001,094.31			(8,469.63)		1,898,060.76	2,013,747.58	21,122.90	0.00
GNMA	2009C-1 RMRB	4.10	01/26/11	11/15/40	158,225.29	164,926.13			(779.55)		157,445.74	165,925.76	1,779.18	0.00
GNMA	2009C-1 RMRB	4.45	02/24/11	02/20/41	264,240.97	273,455.05			(1,154.75)		263,086.22	274,761.98	2,461.68	0.00
GNMA	2009C-1 RMRB	4.80	03/16/11	02/15/41	232,319.23	247,317.75			(1,036.39)		231,282.84	248,853.39	2,572.03	0.00
GNMA	2009C-1 RMRB	4.45	03/16/11	02/15/41	2,215,555.13	2,324,516.14			(213,012.06)		2,002,543.07	2,122,996.03	11,491.95	0.00
GNMA	2009C-1 RMRB	4.85	03/29/11	12/15/40	396,482.05	422,031.35			(1,863.31)		394,618.74	424,574.24	4,406.20	0.00
GNMA	2009C-1 RMRB	5.00	03/29/11	03/15/41	4,819,917.34	5,249,709.32			(265,645.31)		4,554,272.03	4,993,394.90	9,330.89	0.00
GNMA	2009C-1 RMRB	3.70	03/29/11	02/15/41	548,488.26	555,635.05			(2,727.88)		545,760.38	557,903.53	4,996.36	0.00
GNMA	2009C-1 RMRB	4.45	03/29/11	03/15/41	762,978.38	795,290.50			(161,416.95)		601,561.43	633,961.51	87.96	0.00
GNMA	2009C-1 RMRB				163,502.43	168,924.16			(163,502.43)				(5,421.73)	0.00
GNMA	2009C-1 RMRB	3.70	03/29/11	02/15/41	146,339.16	148,014.74			(714.79)		145,624.37	148,794.61	1,494.66	0.00
GNMA	2009C-1 RMRB	4.45	04/14/11	03/15/41	1,114,329.27	1,161,521.11			(70,273.14)		1,044,056.13	1,107,858.39	16,610.42	0.00
GNMA	2009C-1 RMRB	5.00	04/14/11	04/15/41	2,841,135.60	3,094,820.59			(12,672.23)		2,828,463.37	3,101,494.95	19,346.59	0.00
GNMA	2009C-1 RMRB	5.10	04/14/11	04/15/41	2,192,845.83	2,386,101.32			(8,553.89)		2,184,291.94	2,395,163.48	17,616.05	0.00
GNMA	2009C-1 RMRB	4.80	04/14/11	03/15/41	186,237.27	197,998.15			(742.04)		185,495.23	199,585.44	2,329.33	0.00
GNMA	2009C-1 RMRB	5.00	04/28/11	04/15/41	1,405,253.15	1,533,749.45			(140,071.03)		1,265,182.12	1,392,965.48	(712.94)	0.00
GNMA	2009C-1 RMRB	5.00	04/28/11	03/20/41	183,467.86	196,490.40			(715.28)		182,752.58	196,722.18	947.06	0.00
GNMA	2009C-1 RMRB	4.85	04/28/11	01/15/41	97,465.13	103,761.37			(417.84)		97,047.29	104,423.85	1,080.32	0.00
GNMA	2009C-1 RMRB	4.45	04/28/11	03/15/41	485,528.03	509,707.31			(2,087.46)		483,440.57	513,007.79	5,387.94	0.00
GNMA	2009C-1 RMRB	5.10	04/28/11	04/15/41	4,137,932.28	4,506,953.07			(417,337.24)		3,720,595.04	4,080,339.37	(9,276.46)	0.00
GNMA	2009C-1 RMRB	4.80	04/28/11	01/15/41	133,947.20	142,568.04			(546.82)		133,400.38	143,516.13	1,494.91	0.00
GNMA	2009C-1 RMRB	4.45	04/28/11	04/15/41	907,101.66	946,469.87			(3,951.51)		903,150.15	958,431.96	15,913.60	0.00
GNMA	2009C-1 RMRB	5.00	05/17/11	09/15/40	121,073.73	130,528.37			(501.34)		120,572.39	131,093.53	1,066.50	0.00
GNMA	2009C-1 RMRB	4.80	05/17/11	01/15/41	200,272.73	213,222.36			(846.68)		199,426.05	214,596.38	2,220.70	0.00
GNMA	2009C-1 RMRB	3.70	05/17/11	02/15/41	412,048.33	416,766.28			(2,022.06)		410,026.27	418,952.54	4,208.32	0.00
GNMA	2009C-1 RMRB	4.45	05/17/11	02/15/41	702,826.77	737,792.39			(3,073.25)		699,753.52	742,501.46	7,782.32	0.00
GNMA	2009C-1 RMRB	5.00	05/17/11	05/15/41	1,906,446.69	2,053,757.79			(8,473.13)		1,897,973.56	2,088,131.49	42,846.83	0.00
GNMA	2009C-1 RMRB	4.25	05/17/11	02/15/41	175,327.94	182,753.07			(854.91)		174,473.03	183,870.14	1,971.98	0.00
GNMA	2009C-1 RMRB	4.85	05/17/11	05/15/41	2,872,976.19	3,079,428.25			(11,769.49)		2,861,206.70	3,087,242.03	19,583.27	0.00
GNMA	2009C-1 RMRB	4.35	05/17/11	04/15/41	670,571.87	701,478.52			(3,324.56)		667,247.31	705,594.00	7,440.04	0.00
GNMA	2009C-1 RMRB	5.10	05/17/11	05/15/41	2,004,178.67	2,183,191.88			(7,932.79)		1,996,245.88	2,188,564.18	13,305.09	0.00
GNMA	2009C-1 RMRB	4.45	06/14/11	02/15/41	195,869.43	204,164.49			(883.84)		194,985.59	205,487.51	2,206.86	0.00
GNMA	2009C-1 RMRB	5.00	06/14/11	05/15/41	1,542,073.22	1,679,949.96			(115,633.49)		1,426,439.73	1,564,290.85	(25.62)	0.00
GNMA	2009C-1 RMRB	4.85	06/14/11	05/15/41	4,594,138.82	4,924,641.16			(18,845.82)		4,575,293.00	4,936,512.37	30,717.03	0.00
GNMA	2009C-1 RMRB	4.35	06/14/11	05/15/41	79,931.70	83,316.80			(343.72)		79,587.98	83,874.58	901.50	0.00
GNMA	2009C-1 RMRB	4.45	06/14/11	05/15/41	135,483.86	141,224.30			(573.16)		134,910.70	142,176.98	1,525.84	0.00
GNMA	2009C-1 RMRB	5.10	06/14/11	04/20/41	177,779.61	189,520.17			(677.40)		177,102.21	189,756.16	913.39	0.00
GNMA	2009C-1 RMRB	5.10	06/14/11	05/15/41	2,971,875.18	3,236,639.49			(143,276.26)		2,828,598.92	3,102,096.09	8,732.86	0.00
GNMA	2009C-1 RMRB	5.00	06/28/11	05/15/41	481,028.63	524,013.34			(1,865.10)		479,163.53	525,398.01	3,249.77	0.00
GNMA	2009C-1 RMRB	4.85	06/21/11	05/15/41	1,655,290.70	1,765,168.91			(268,245.44)		1,387,045.26	1,495,165.46	(1,758.01)	0.00
GNMA	2009C-1 RMRB	4.70	06/21/11	05/15/41	529,033.23	567,165.92			(2,183.74)		526,849.49	568,402.07	3,419.89	0.00
GNMA	2009C-1 RMRB	5.10	06/28/11	06/15/41	1,670,313.44	1,819,589.35			(6,645.81)		1,663,667.63	1,824,278.10	11,334.56	0.00
GNMA	2009C-1 RMRB	4.85	06/28/11	06/15/41	2,488,685.44	2,668,119.67			(98,357.13)		2,390,328.31	2,579,068.64	9,306.10	0.00
GNMA	2009C-1 RMRB	4.45	11/30/11	11/15/41	980,770.96	1,023,306.98			(4,476.44)		976,294.52	1,029,668.54	10,838.00	0.00
GNMA	2009C-1 RMRB	4.45	11/14/11	10/15/41	2,877,063.93	3,002,158.63			(12,116.69)		2,864,947.24	3,022,204.16	32,162.22	0.00
GNMA	2009C-1 RMRB	4.45	11/30/11	10/15/41	2,603,120.06	2,715,652.93			(114,933.28)		2,488,186.78	2,624,191.06	23,471.41	0.00
GNMA	2009C-1 RMRB	4.60	11/14/11	09/15/41	360,645.96	384,282.69			(1,456.50)		359,189.46	386,566.88	3,740.69	0.00
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	1,723,984.63	1,796,995.35			(138,492.93)		1,585,491.70	1,672,566.86	14,064.44	0.00
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	259,443.30	270,570.81			(1,069.60)		258,373.70	272,289.70	2,788.49	0.00
GNMA	2009C-1 RMRB	3.85	11/28/11	10/15/41	65,159.39	65,900.90			(326.04)		64,833.35	66,244.77	669.91	0.00
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	574,353.94	599,280.89			(2,371.64)		571,982.30	603,412.73	6,503.48	0.00
FNMA	2009C-1 RMRB	4.85	01/11/11	10/01/40	84,850.14	89,617.86			(349.26)		84,500.88	90,158.21	889.61	0.00
FNMA	2009C-1 RMRB	4.35	06/14/11	02/01/41	96,953.70	100,744.58			(1,610.23)		95,343.47	99,505.21	370.86	0.00
Repo Agmt	2009C-1 RMRB	0.06	11/29/13	12/02/13	236,649.99	236,649.99		(236,649.99)			0.20	0.20	-	0.00
	2009C-1 RMRB Total				131,318,095.08	139,773,187.01	0.00	(6,746,266.90)	(4,699,145.94)	0.00	119,872,682.24	129,123,358.87	795,584.70	0.00
Repo Agmt	1999 B-D RMRB	0.06	11/29/13	12/02/13	48,250.57	48,250.57		(5,735.23)			42,515.34	42,515.34	-	0.00
	1999 B-D RMRB Total				48,250.57	48,250.57	0.00	(5,735.23)	0.00	0.00	42,515.34	42,515.34	0.00	0.00
Repo Agmt	1999 A RMRB	0.06	11/29/13	12/02/13	16,199.23	16,199.23	0.00				16,199.23	16,199.23	-	0.00
	1999 A RMRB Total				16,199.23	16,199.23	0.00	0.00	0.00	0.00	16,199.23	16,199.23	0.00	0.00
Repo Agmt	2009 C-2 2011B RMRB	0.06	11/29/13	12/02/13	7,412,015.35	7,412,015.35		(1,775,396.73)			5,636,618.62	5,636,618.62	-	0.00
GNMA	2009 C-2 2011B RMRB	4.10	12/22/11	12/15/41	7,188,311.00	7,495,826.88			(266,808.74)		6,921,502.26	7,296,786.07	67,767.93	0.00
GNMA	2009 C-2 2011B RMRB	4.45	08/11/11	07/15/41	1,964,978.77	2,050,396.36			(141,748.62)		1,823,230.15	1,923,161.37	14,513.63	0.00
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	2,650,229.29	2,771,000.20			(12,089.95)		2,638,139.34	2,798,986.65	40,076.40	0.00

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	1,655,681.16	1,725,799.23			(118,798.12)		1,536,883.04	1,629,664.66	22,663.55	0.00
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	2,074,477.04	2,169,218.38			(253,819.15)		1,820,657.89	1,924,617.46	9,218.23	0.00
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	2,634,725.58	2,749,441.51			(11,021.67)		2,623,703.91	2,767,797.72	29,377.88	0.00
GNMA	2009 C-2 2011B RMRB	3.85	09/22/11	09/15/41	314,661.93	318,242.78			(1,451.26)		313,210.67	320,029.26	3,237.74	0.00
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	2,525,494.00	2,635,327.73			(10,883.01)		2,514,610.99	2,652,637.97	28,193.25	0.00
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	5,380,178.47	5,647,842.32			(133,022.81)		5,247,155.66	5,568,281.56	53,462.05	0.00
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	10/15/41	2,556,019.25	2,664,266.63			(10,833.50)		2,545,185.75	2,685,018.24	31,585.11	0.00
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	417,868.38	438,699.11			(1,766.25)		416,102.13	441,555.09	4,622.23	0.00
GNMA	2009 C-2 2011B RMRB	3.50	12/22/11	11/15/41	219,008.88	221,564.71			(1,052.03)		217,956.85	222,701.77	2,189.09	0.00
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	762,534.13	795,757.76			(3,138.72)		759,395.41	801,093.83	8,474.79	0.00
GNMA	2009 C-2 2011B RMRB	4.45	02/15/11	01/15/41	2,788,771.53	2,906,875.99			(12,832.14)		2,775,939.39	2,944,994.04	50,950.19	0.00
GNMA	2009 C-2 2011B RMRB	4.45	02/24/11	02/15/41	4,516,780.78	4,712,041.19			(128,020.72)		4,388,760.06	4,656,562.16	72,541.69	0.00
GNMA	2009 C-2 2011B RMRB	4.45	01/26/11	01/15/41	2,121,432.01	2,226,612.59			(9,354.37)		2,112,077.64	2,240,808.76	23,550.54	0.00
GNMA	2009 C-2 2011B RMRB	4.45	03/16/11	02/15/41	2,732,759.92	2,868,660.01			(100,929.32)		2,631,830.60	2,792,688.03	24,957.34	0.00
GNMA	2009 C-2 2011B RMRB	4.45	03/29/11	03/15/41	1,892,472.78	1,986,452.97			(124,824.17)		1,767,648.61	1,875,669.61	14,040.81	0.00
GNMA	2009 C-2 2011B RMRB	4.45	09/15/11	09/15/41	4,959,704.60	5,206,697.89			(21,551.52)		4,938,153.08	5,240,170.49	55,024.12	0.00
GNMA	2009 C-2 2011B RMRB	2.50	01/17/12	12/15/41	1,066,006.26	976,973.41			(6,820.96)		1,059,185.30	982,839.22	12,686.77	0.00
GNMA	2009 C-2 2011B RMRB	4.10	12/07/11	11/15/41	3,704,808.89	3,862,522.55			(18,936.76)		3,685,872.13	3,885,646.35	42,060.56	0.00
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	1,027,971.70	1,072,801.55			(4,301.49)		1,023,670.21	1,079,879.94	11,379.88	0.00
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	698,950.13	729,431.33			(2,898.02)		696,052.11	734,265.36	7,732.05	0.00
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	10/15/41	290,992.57	303,473.24			(1,205.63)		289,786.94	305,394.86	3,127.25	0.00
GNMA	2009 C-2 2011B RMRB	3.85	12/07/11	10/15/41	67,289.26	68,055.01			(306.36)		66,982.90	68,441.11	692.46	0.00
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	09/15/41	77,885.75	81,226.26			(322.18)		77,563.57	81,741.14	837.06	0.00
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	458,969.04	478,998.44			(2,009.10)		456,959.94	482,074.45	5,085.11	0.00
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	555,194.09	579,428.31			(2,321.48)		552,872.61	583,280.59	6,173.76	0.00
GNMA	2009 C-2 2011B RMRB	4.60	01/17/12	09/15/41	63,007.73	67,137.25			(457.15)		62,550.58	67,315.68	635.58	0.00
GNMA	2009 C-2 2011B RMRB	4.10	01/17/12	01/15/42	10,184,105.19	10,619,679.32			(550,405.62)		9,633,699.57	10,155,749.68	86,475.98	0.00
GNMA	2009 C-2 2011B RMRB	3.50	01/17/12	11/15/41	122,593.55	124,024.21			(588.56)		122,004.99	124,661.03	1,225.38	0.00
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	3,755,404.88	3,918,239.21			(16,018.05)		3,739,386.83	3,944,193.05	41,971.89	0.00
GNMA	2009 C-2 2011B RMRB	3.85	10/27/11	09/15/41	52,201.81	52,795.86			(256.43)		51,945.38	53,076.23	536.80	0.00
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	2,562,563.42	2,671,087.98			(259,468.51)		2,303,094.91	2,429,235.42	17,615.95	0.00
GNMA	2009 C-2 2011B RMRB	3.45	02/10/12	02/15/42	1,359,885.17	1,323,100.26			(6,529.82)		1,353,355.35	1,325,665.68	9,095.24	0.00
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	12/15/41	166,099.07	173,223.05			(677.78)		165,421.29	174,330.87	1,785.60	0.00
GNMA	2009 C-2 2011B RMRB	4.10	01/26/12	01/15/42	4,232,051.53	4,412,929.38			(18,361.19)		4,213,690.34	4,441,945.89	47,377.70	0.00
GNMA	2009 C-2 2011B RMRB	2.50	01/26/12	01/15/42	507,046.65	464,708.25			(3,325.25)		503,721.40	467,413.15	6,030.15	0.00
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	11/15/41	133,346.97	139,066.22			(550.84)		132,796.13	139,948.52	1,433.14	0.00
GNMA	2009 C-2 2011B RMRB	4.10	02/14/12	01/15/42	1,193,076.47	1,243,973.07			(5,283.72)		1,187,792.75	1,252,206.69	13,517.34	0.00
GNMA	2009 C-2 2011B RMRB	4.10	02/23/12	01/15/42	927,445.85	967,223.97			(4,367.71)		923,078.14	973,007.41	10,151.15	0.00
GNMA	2009 C-2 2011B RMRB	2.50	02/23/12	01/15/42	653,804.15	599,446.86			(3,727.90)		650,076.25	603,218.75	7,499.79	0.00
GNMA	2009 C-2 2011B RMRB	3.70	05/15/12	05/15/42	4,473,389.63	4,531,990.98			(329,787.20)		4,143,602.43	4,236,211.89	34,008.11	0.00
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	126,391.21	122,709.43			(594.21)		125,797.00	123,135.13	1,019.91	0.00
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	819,719.17	797,537.59			(3,873.54)		815,845.63	799,153.44	5,489.39	0.00
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	2,525,965.46	2,457,638.10			(359,067.92)		2,166,897.54	2,122,562.80	23,992.62	0.00
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,660,130.89	1,681,280.95			(7,587.51)		1,652,543.38	1,688,816.70	15,123.26	0.00
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,743,697.59	1,765,999.46			(140,140.72)		1,603,556.87	1,638,835.10	12,976.36	0.00
GNMA	2009 C-2 2011B RMRB	2.85	06/15/12	05/15/42	79,788.34	76,696.54			(414.58)		79,373.76	73,652.49	(2,629.47)	0.00
GNMA	2009 C-2 2011B RMRB	3.10	06/15/12	05/15/42	101,857.71	98,843.74			(510.60)		101,347.11	99,202.60	869.46	0.00
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	03/15/42	269,813.29	261,953.62			(147,944.60)		121,868.69	119,289.94	5,280.92	0.00
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	05/15/42	265,479.19	255,804.03			(1,244.98)		262,234.21	256,685.33	2,126.28	0.00
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	06/15/42	4,632,350.12	4,626,580.93			(220,730.67)		4,411,619.45	4,321,357.70	(84,492.56)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	3,525,260.90	3,570,278.47			(268,460.56)		3,256,800.34	3,328,319.67	26,501.76	0.00
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	5,806,500.02	5,880,707.05			(161,366.26)		5,645,133.76	5,769,213.75	49,872.96	0.00
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	03/15/42	64,577.16	62,696.02			(306.81)		64,270.35	62,910.38	521.17	0.00
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	05/15/42	751,627.76	731,296.21			(98,026.67)		653,601.09	640,228.40	6,958.86	0.00
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	2,148,672.64	2,176,154.13			(10,101.87)		2,138,570.77	2,185,597.91	19,545.65	0.00
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	2,360,885.95	2,391,081.67			(10,717.28)		2,350,168.67	2,401,872.36	21,507.97	0.00
GNMA	2009 C-2 2011B RMRB	2.85	07/16/12	04/15/42	174,279.81	167,526.46			(922.15)		173,357.66	160,862.03	(5,742.28)	0.00
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	05/15/42	298,461.97	289,767.77			(1,457.93)		297,004.04	290,719.43	2,409.59	0.00
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	06/15/42	1,030,990.62	1,003,102.31			(127,136.96)		903,853.66	885,360.81	9,395.46	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	3,115,586.14	3,155,434.46			(14,619.23)		3,100,966.91	3,169,188.18	28,372.95	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	4,568,109.15	4,507,045.01			(195,337.22)		4,372,771.93	4,468,885.42	157,177.63	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	5,119,847.07	5,185,227.51			(149,985.56)		4,969,861.51	5,078,999.65	43,757.70	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	396,957.76	401,419.56			(1,771.20)		395,186.56	403,789.76	4,141.40	0.00
GNMA	2009 C-2 2011B RMRB	3.45	07/27/12	04/15/42	64,695.87	62,811.27			(305.63)		64,390.24	63,027.74	522.10	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	04/15/42	128,964.44	130,413.99			(905.42)		128,059.02	130,846.86	1,338.29	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,660,792.03	1,682,000.31			(8,049.22)		1,652,742.81	1,689,070.05	15,118.96	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	2,609,634.98	2,642,959.99			(180,071.32)		2,429,563.66	2,482,916.87	20,028.20	0.00
Repo Agmt	2009 C-2 2011B RMRB	0.06	11/29/13	12										

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
2009 C-2 2011B RMRB Total					141,389,736.83	144,887,747.12	0.00	(2,013,901.51)	(4,714,524.40)	0.00	134,661,310.92	139,466,087.02	1,306,765.81	0.00
GNMA	2009 C-3 RMRB	2.85	03/16/12	03/15/42	1,157,280.66	1,060,323.70			(6,139.31)		1,151,141.35	1,068,167.10	13,982.71	0.00
GNMA	2009 C-3 RMRB	2.85	03/28/12	02/15/42	49,658.78	47,734.50			(261.88)		49,396.90	45,836.37	(1,636.25)	0.00
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	129,776.91	124,748.05			(680.43)		129,096.48	119,791.20	(4,276.42)	0.00
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	172,023.08	165,357.18			(901.95)		171,121.13	158,786.71	(5,668.52)	0.00
GNMA	2009 C-3 RMRB	2.85	04/12/12	03/15/42	98,516.22	94,698.71			(516.53)		97,999.69	90,935.87	(3,246.31)	0.00
Repo Agmt	2009 C-3 RMRB	0.06	11/29/13	12/02/13	12,862.57	12,862.57		(3.64)			12,858.93	12,858.93	-	0.00
GNMA	2009 C-3 RMRB	2.85	04/27/12	04/15/42	146,995.10	141,299.03			(780.67)		146,214.43	135,675.29	(4,843.07)	0.00
GNMA	2009 C-3 RMRB	3.45	04/27/12	04/15/42	589,118.43	573,182.77			(3,010.05)		586,108.38	574,116.59	3,943.87	0.00
GNMA	2009 C-3 RMRB	2.85	05/15/12	04/15/42	247,415.21	237,827.86			(1,292.04)		246,123.17	228,382.61	(8,153.21)	0.00
GNMA	2009 C-3 RMRB	3.45	05/15/12	04/15/42	360,256.93	349,762.64			(1,717.40)		358,539.53	350,952.82	2,907.58	0.00
GNMA	2009 C-3 RMRB	3.70	05/15/12	05/15/42	178,294.60	180,298.62			(808.70)		177,485.90	181,349.76	1,859.84	0.00
2009 C-3 RMRB Total					3,142,198.49	2,988,095.63	0.00	(3.64)	(16,108.96)	0.00	3,126,085.89	2,966,853.25	(5,129.78)	0.00
Total Residential Mortgage Revenue Bonds Investment Summary					348,568,434.71	365,310,531.70	223,197.45	(8,944,703.33)	(11,490,798.55)	1,699,635.13	330,055,765.41	349,158,335.84	2,360,473.44	0.00

Texas Department of Housing and Community Affairs
Collateralized Home Mortgage Revenue Bonds Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
GIC's	1992 A-C CHMRB	6.09	06/29/92	07/02/24	173,811.39	173,811.39	251,709.87				425,521.26	425,521.26	-	0.00
Repo Agmt	1992 A-C CHMRB	0.06	11/29/13	12/02/13	22,218.63	22,218.63		(22,218.24)			0.39	0.39	-	0.00
FNMA	1992 A-C CHMRB				21,900.13	24,371.55			(21,900.13)				(2,471.42)	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/23	37,590.90	41,829.75			(21,211.27)		16,379.63	16,463.21	(4,155.27)	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	06/01/23	48,897.99	54,361.98			(2,062.38)		46,835.61	50,863.37	(1,436.23)	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	02/01/25	532,433.04	590,791.92			(12,847.79)		519,585.25	583,090.21	5,146.08	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	214,459.06	237,967.57			(4,913.75)		209,545.31	233,596.18	542.36	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	70,958.03	78,736.34			(1,867.87)		69,090.16	76,718.27	(150.20)	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	297,989.40	330,660.97			(6,319.03)		291,670.37	325,527.97	1,186.03	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	404,135.80	449,988.41			(6,790.54)		397,345.26	445,647.88	2,450.01	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/96	12/20/22	73,961.48	84,082.09			(38,191.67)		35,769.81	36,321.02	(9,569.40)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	01/20/23	96,339.10	110,054.43			(1,900.18)		94,438.92	100,618.21	(7,536.04)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/23	55,355.24	63,239.12			(2,165.92)		53,189.32	58,509.74	(2,563.46)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	07/20/23	225,876.32	258,059.72			(4,903.44)		220,972.88	244,481.02	(8,675.26)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	08/20/23	57,178.05	65,326.09			(1,154.41)		56,023.64	58,252.44	(5,919.24)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	09/20/23	1,829.37	2,090.12			(719.70)		1,109.67	1,115.61	(254.81)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	12/20/23	125,490.28	143,382.31			(3,844.28)		121,646.00	134,403.28	(5,134.75)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/23	29,272.80	33,442.51			(533.55)		28,739.25	28,925.45	(3,983.51)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/25	223,741.57	257,686.26			(6,424.47)		217,317.10	242,423.45	(8,838.34)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/25	137,075.85	157,874.44			(4,223.31)		132,852.54	147,188.59	(6,462.54)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	06/20/25	144,493.80	166,420.40			(2,834.52)		141,659.28	158,564.27	(5,021.61)	0.00
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	-	0.00
FNMA	1992 A-C CHMRB	6.91	04/28/95	06/01/23	67,344.33	74,938.25			(1,219.92)		66,124.41	68,941.64	(4,776.69)	0.00
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/23	294,406.18	336,324.49			(6,924.26)		287,481.92	317,637.04	(11,763.19)	0.00
GNMA	1992 A-C CHMRB	6.91	04/28/95	01/20/25	785,996.05	905,184.59			(16,410.43)		769,585.62	868,708.32	(20,065.84)	0.00
GNMA	1992 A-C CHMRB	6.91	04/28/95	02/20/25	678,291.50	781,159.49			(11,764.98)		666,526.52	752,260.18	(17,134.33)	0.00
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/25	721,294.58	830,695.96			(37,820.55)		683,474.03	771,610.99	(21,264.42)	0.00
Repo Agmt	1992 A-C CHMRB	0.06	11/29/13	12/02/13	13,093.37	13,093.37	1.23				13,094.60	13,094.60	-	0.00
1992 A-C CHMRB Total					5,655,434.24	6,387,792.15	251,711.10	(22,218.24)	(218,948.35)	0.00	5,665,978.75	6,260,484.59	(137,852.07)	0.00
Total Collateralized Home Mortgage Revenue Bonds Investment Summary					5,655,434.24	6,387,792.15	251,711.10	(22,218.24)	(218,948.35)	0.00	5,665,978.75	6,260,484.59	(137,852.07)	0.00

**Texas Department of Housing and Community Affairs
Taxable Mortgage Program Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
Repo Agmt	PROGRAM 79-TMP	0.06	11/29/13	12/02/13	1,696,340.48	1,696,340.48	660,358.40				2,356,698.88	2,356,698.88	-	0.00
GNMA	PROGRAM 79-TMP	3.25	12/28/12	12/15/42						2,707,034.11	2,707,034.11	2,649,888.62	(57,145.49)	0.00
GNMA	PROGRAM 79-TMP				48,985.76	44,941.50			(107.88)	(48,877.88)			4,044.26	0.00
GNMA	PROGRAM 79-TMP				114,076.89	110,708.20			(181.55)	(113,895.34)			3,368.69	0.00
GNMA	PROGRAM 79-TMP				4,429,161.14	4,304,037.34			(22,491.90)	(4,406,669.24)			125,123.80	0.00
GNMA	PROGRAM 79-TMP	4.00	08/30/11	07/15/41	314,028.28	327,327.38			(1,427.45)		312,600.83	329,437.51	3,537.58	0.00
FNMA	PROGRAM 79-TMP	5.49	05/29/03	04/01/33	93,181.55	100,121.71			(49,358.16)		43,823.39	47,629.01	(3,134.54)	0.00
FNMA	PROGRAM 79-TMP	4.80	09/18/03	07/01/33	68,066.85	71,857.49			(502.20)		67,564.65	72,057.70	702.41	0.00
FNMA	PROGRAM 79-TMP	5.49	12/04/03	11/01/33	48,966.37	52,580.58			(360.93)		48,605.44	52,790.37	570.72	0.00
FNMA	PROGRAM 79-TMP	4.80	01/15/04	11/01/33	131,620.07	139,044.76			(63,370.34)		68,249.73	72,817.68	(2,856.74)	0.00
FNMA	PROGRAM 79-TMP	5.49	04/08/04	06/01/33	59,330.52	63,705.55			(461.38)		58,869.14	63,939.54	695.37	0.00
GNMA	PROGRAM 79-TMP	4.60	12/07/11	06/15/41	44,650.59	47,576.99			(191.60)		44,458.99	47,845.43	460.04	0.00
GNMA	PROGRAM 79-TMP	3.50	11/28/11	10/15/41	113,372.47	114,695.53			(547.29)		112,825.18	115,281.38	1,133.14	0.00
FNMA	PROGRAM 79-TMP	5.49	09/02/04	08/01/34	123,723.36	132,841.77			(750.84)		122,972.52	133,561.68	1,470.75	0.00
FNMA	PROGRAM 79-TMP	4.80	11/10/04	10/01/34	54,158.25	57,227.40			(375.21)		53,783.04	57,405.87	553.68	0.00
FNMA	PROGRAM 79-TMP	5.49	07/14/05	05/01/35	35,182.37	37,768.98			(208.13)		34,974.24	37,965.59	404.74	0.00
FNMA	PROGRAM 79-TMP	5.49	11/03/05	10/01/35	122,961.38	132,001.50			(869.06)		122,092.32	132,534.88	1,402.44	0.00
FNMA	PROGRAM 79-TMP	4.80	12/15/05	10/01/35	61,386.61	64,788.04			(576.56)		60,810.05	64,826.55	615.07	0.00
FNMA	PROGRAM 79-TMP	5.49	04/27/06	03/01/36	62,667.94	67,275.29			(332.14)		62,335.80	67,667.38	724.23	0.00
Repo Agmt	PROGRAM 79-TMP	0.06	11/29/13	12/02/13	536,870.72	536,870.72	135,434.36				672,305.08	672,305.08	-	0.00
Repo Agmt	PROGRAM 79-TMP	0.06	11/29/13	12/02/13	199,552.56	199,552.56	25,740.70				225,293.26	225,293.26	-	0.00
GNMA	PROGRAM 79-TMP	3.10	09/17/12	08/15/42	246,140.13	238,856.84			(1,215.46)		244,924.67	239,742.06	2,100.68	0.00
GNMA	PROGRAM 79-TMP	3.70	09/17/12	09/15/42	1,432,480.99	1,450,788.10			(6,784.43)		1,425,696.56	1,457,019.11	13,015.44	0.00
GNMA	PROGRAM 79-TMP	3.70	09/26/12	09/15/42	252,820.76	255,662.47			(1,128.52)		251,692.24	257,171.58	2,637.63	0.00
	PROGRAM 79-TMP Total				10,289,726.04	10,246,571.18	821,533.46	0.00	(151,241.03)	(1,862,408.35)	9,097,610.12	9,153,879.16	99,423.90	0.00
	Total Taxable Mortgage Program Investment Summary				10,289,726.04	10,246,571.18	821,533.46	0.00	(151,241.03)	(1,862,408.35)	9,097,610.12	9,153,879.16	99,423.90	0.00

**Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	11/01/13	12/01/13	44,825.26	44,825.26		(1,375.29)			43,449.97	43,449.97	-	0.00
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	11/01/13	12/01/13	49,732.61	49,732.61	6,258.45				55,991.06	55,991.06	-	0.00
	1996 A&B MF (Brighton/LasColi) Total				94,557.87	94,557.87	6,258.45	(1,375.29)	0.00	0.00	99,441.03	99,441.03	0.00	0.00
Inv Agmt	1998 M/F (Pebble Brook)	5.20	04/30/98	12/01/30	296,479.53	296,479.53		(220,279.74)			76,199.79	76,199.79	-	0.00
Mutual Fund	1998 M/F (Pebble Brook)	0.00	11/01/13	12/01/13	19,749.00	19,749.00	16,874.00				36,623.00	36,623.00	-	0.00
GIC's	1998 M/F (Pebble Brook)				27,104.21	27,104.21		(27,104.21)					-	0.00
	1998 M/F (Pebble Brook) Total				343,332.74	343,332.74	16,874.00	(247,383.95)	0.00	0.00	112,822.79	112,822.79	0.00	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	11/01/13	12/01/13	83,314.07	83,314.07		(35,621.66)			47,692.41	47,692.41	-	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	11/01/13	12/01/13	211,323.60	211,323.60	15,900.00				227,223.60	227,223.60	-	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	11/01/13	12/01/13	3,128.37	3,128.37		(2,554.33)			574.04	574.04	-	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	11/01/13	12/01/13	120,666.68	120,666.68		(96,833.00)			23,833.68	23,833.68	-	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	11/01/13	12/01/13	125,241.12	125,241.12		(111,185.76)			14,055.36	14,055.36	-	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	11/01/13	12/01/13	3,400.00	3,400.00	10,200.00				13,600.00	13,600.00	-	0.00
	1998 M/F (Residence Oaks Proj) Total				547,073.84	547,073.84	26,100.00	(246,194.75)	0.00	0.00	326,979.09	326,979.09	0.00	0.00
Mutual Fund	1998 M/F (Greens-Hickory Trail)				44,835.87	44,835.87		(44,835.87)					-	0.00
Mutual Fund	1998 M/F (Greens-Hickory Trail)				109,839.96	109,839.96		(109,839.96)					-	0.00
Mutual Fund	1998 M/F (Greens-Hickory Trail)				0.11	0.11		(0.11)					-	0.00
Mutual Fund	1998 M/F (Greens-Hickory Trail)				170,000.00	170,000.00		(170,000.00)					-	0.00
Mutual Fund	1998 M/F (Greens-Hickory Trail)				279,158.44	279,158.44		(279,158.44)					-	0.00
Mutual Fund	1998 M/F (Greens-Hickory Trail)				24,293.13	24,293.13		(24,293.13)					-	0.00
	1998 M/F (Greens-Hickory Trail) Total				628,127.51	628,127.51	0.00	(628,127.51)	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	11/01/13	12/01/13	102,318.94	102,318.94	54,198.00				156,516.94	156,516.94	-	0.00
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	11/01/13	12/01/13	8,824.16	8,824.16	4,594.65				13,418.81	13,418.81	-	0.00
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	11/01/13	12/01/13	173,795.25	173,795.25	18,000.00				191,795.25	191,795.25	-	0.00
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	11/01/13	12/01/13	96,666.68	96,666.68		(71,833.33)			24,833.35	24,833.35	-	0.00
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	11/01/13	12/01/13	170,069.82	170,069.82		(128,240.34)			41,829.48	41,829.48	-	0.00
	1999 M/F (Mayfield Apartments) Total				551,674.85	551,674.85	76,792.65	(200,073.67)	0.00	0.00	428,393.83	428,393.83	0.00	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	11/01/13	12/01/13	12,726.49	12,726.49	4,743.50				17,469.99	17,469.99	-	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	11/01/13	12/01/13	14,029.88	14,029.88	0.00				14,029.88	14,029.88	-	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	11/01/13	12/01/13	81,600.40	81,600.40		(56,697.00)			24,903.40	24,903.40	-	0.00
	2000 M/F (Timber Point Apts) Total				108,356.77	108,356.77	4,743.50	(56,697.00)	0.00	0.00	56,403.27	56,403.27	0.00	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	11/01/13	12/01/13	140,031.43	140,031.43	82,234.21				222,265.64	222,265.64	-	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	11/01/13	12/01/13	224,984.53	224,984.53	13,437.54				238,422.07	238,422.07	-	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	11/01/13	12/01/13	112,644.69	112,644.69		(1.88)			112,642.81	112,642.81	-	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	11/01/13	12/01/13	7,552.28	7,552.28	4,785.51				12,337.79	12,337.79	-	0.00
	2000 A&B M/F (Oaks at Hampton) Total				485,212.93	485,212.93	100,457.26	(1.88)	0.00	0.00	585,668.31	585,668.31	0.00	0.00
Mutual Fund	2000 M/F (Deerwood Apts)	0.00	11/01/13	12/01/13	46,992.18	46,992.18	6,000.00				52,992.18	52,992.18	-	0.00
Inv Agmt	2000 M/F (Deerwood Apts)	6.15	05/23/00	06/01/32	161,002.27	161,002.27	125,060.74				286,063.01	286,063.01	-	0.00
	2000 M/F (Deerwood Apts) Total				207,994.45	207,994.45	131,060.74	0.00	0.00	0.00	339,055.19	339,055.19	0.00	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	11/01/13	12/01/13	3,596.55	3,596.55	3,662.94				7,259.49	7,259.49	-	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	11/01/13	12/01/13	26,858.84	26,858.84	218.00				27,076.84	27,076.84	-	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	11/01/13	12/01/13	105,193.73	105,193.73		(62,235.00)			42,958.73	42,958.73	-	0.00
	2000 M/F (Creek Point Apts) Total				135,649.12	135,649.12	3,880.94	(62,235.00)	0.00	0.00	77,295.06	77,295.06	0.00	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	11/01/13	12/01/13	16,280.16	16,280.16	4,725.63				21,005.79	21,005.79	-	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	11/01/13	12/01/13	316,116.71	316,116.71	15,186.51				331,303.22	331,303.22	-	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	11/01/13	12/01/13	99,460.73	99,460.73		(2.52)			99,458.21	99,458.21	-	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	11/01/13	12/01/13	30,280.11	30,280.11	0.00				30,280.11	30,280.11	-	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	11/01/13	12/01/13	145,043.29	145,043.29	85,472.24				230,515.53	230,515.53	-	0.00
	2000 M/F (Parks @ Westmoreld) Total				607,181.00	607,181.00	105,384.38	(2.52)	0.00	0.00	712,562.86	712,562.86	0.00	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	11/01/13	12/01/13	135,673.00	135,673.00	79,179.00				214,852.00	214,852.00	-	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	11/01/13	12/01/13	31,297.86	31,297.86		(10,575.81)			20,722.05	20,722.05	-	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	11/01/13	12/01/13	196,929.79	196,929.79	15,000.00				211,929.79	211,929.79	-	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	11/01/13	12/01/13	60,000.00	60,000.00		(44,667.00)			15,333.00	15,333.00	-	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	11/01/13	12/01/13	173,184.00	173,184.00		(130,392.75)			42,791.25	42,791.25	-	0.00
	2000 A-C MF Highland Meadows Total				597,084.65	597,084.65	94,179.00	(185,635.56)	0.00	0.00	505,628.09	505,628.09	0.00	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	11/01/13	12/01/13	32,274.27	32,274.27	0.00				32,274.27	32,274.27	-	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	11/01/13	12/01/13	19.90	19.90	375.00				394.90	394.90	-	0.00

Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
Mutual Fund	2000 A/B MF Greenbridge	0.00	11/01/13	12/01/13	11,775.45	11,775.45	0.00				11,775.45	11,775.45	-	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	11/01/13	12/01/13	3,408.47	3,408.47	750.00				4,158.47	4,158.47	-	0.00
	2000 A/B MF Greenbridge Total				47,478.09	47,478.09	1,125.00	0.00	0.00	0.00	48,603.09	48,603.09	0.00	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	11/01/13	12/01/13	136,268.00	136,268.00	80,007.00				216,275.00	216,275.00	-	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	11/01/13	12/01/13	88,495.17	88,495.17		(27,369.80)			61,125.37	61,125.37	-	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	11/01/13	12/01/13	39,588.87	39,588.87		(1,733.50)			37,855.37	37,855.37	-	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	11/01/13	12/01/13	96,000.00	96,000.00		(71,500.00)			24,500.00	24,500.00	-	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	11/01/13	12/01/13	270,159.40	270,159.40		(194,779.40)			75,380.00	75,380.00	-	0.00
	2000 A-C MF Collingham Park Total				630,511.44	630,511.44	80,007.00	(295,382.70)	0.00	0.00	415,135.74	415,135.74	0.00	0.00
Mutual Fund	2000 A/B MF Williams Run	0.00	11/01/13	12/01/13	14,147.66	14,147.66	6,935.16				21,082.82	21,082.82	-	0.00
Mutual Fund	2000 A/B MF Williams Run	0.00	11/01/13	12/01/13	14.72	14.72	0.00				14.72	14.72	-	0.00
Mutual Fund	2000 A/B MF Williams Run	0.00	11/01/13	12/01/13	0.22	0.22	3,467.59				3,467.81	3,467.81	-	0.00
	2000 A/B MF Williams Run Total				14,162.60	14,162.60	10,402.75	0.00	0.00	0.00	24,565.35	24,565.35	0.00	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	11/01/13	12/01/13	19,497.04	19,497.04	5,199.38				24,696.42	24,696.42	-	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	11/01/13	12/01/13	1,402.29	1,402.29	0.00				1,402.29	1,402.29	-	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	11/01/13	12/01/13	151,210.93	151,210.93	85,947.59				237,158.52	237,158.52	-	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	11/01/13	12/01/13	246,626.87	246,626.87	15,027.88				261,654.75	261,654.75	-	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	11/01/13	12/01/13	113,780.64	113,780.64		(7,140.48)			106,640.16	106,640.16	-	0.00
	2001A MF Bluffview Sr. Apts. Total				532,517.77	532,517.77	106,174.85	(7,140.48)	0.00	0.00	631,552.14	631,552.14	0.00	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	11/01/13	12/01/13	8,025.62	8,025.62	6,029.42				14,055.04	14,055.04	-	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	11/01/13	12/01/13	173,466.93	173,466.93	87,683.67				261,150.60	261,150.60	-	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	11/01/13	12/01/13	127,534.40	127,534.40		(20,568.84)			106,965.56	106,965.56	-	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	11/01/13	12/01/13	128,012.31	128,012.31		(58.77)			127,953.54	127,953.54	-	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	11/01/13	12/01/13	0.34	0.34	0.00				0.34	0.34	-	0.00
	2001A MF Knollwood Villas Apts Total				437,039.60	437,039.60	93,713.09	(20,627.61)	0.00	0.00	510,125.08	510,125.08	0.00	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	11/01/13	12/01/13	41,675.77	41,675.77	10,353.39				52,029.16	52,029.16	-	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	11/01/13	12/01/13	189,053.17	189,053.17	14,499.99				203,553.16	203,553.16	-	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	11/01/13	12/01/13	387.84	387.84	0.04				387.88	387.88	-	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	11/01/13	12/01/13	128,863.51	128,863.51	8,150.00				137,013.51	137,013.51	-	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	11/01/13	12/01/13	64,293.05	64,293.05		(27,763.99)			36,529.06	36,529.06	-	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	11/01/13	12/01/13	35,833.37	35,833.37	32,499.99				68,333.36	68,333.36	-	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	11/01/13	12/01/13	137,910.98	137,910.98	74,523.75				212,434.73	212,434.73	-	0.00
	2001A MF Skyway Villas Total				598,017.69	598,017.69	140,027.16	(27,763.99)	0.00	0.00	710,280.86	710,280.86	0.00	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.00	11/01/13	12/01/13	38,955.16	38,955.16	7,905.24				46,860.40	46,860.40	-	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.00	11/01/13	12/01/13	270,007.92	270,007.92	17,499.99				287,507.91	287,507.91	-	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.00	11/01/13	12/01/13	523,099.85	523,099.85	87,492.51				610,592.36	610,592.36	-	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.00	11/01/13	12/01/13	40,267.66	40,267.66	0.00				40,267.66	40,267.66	-	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.00	11/01/13	12/01/13	1,955.00	1,955.00	0.00				1,955.00	1,955.00	-	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.00	11/01/13	12/01/13	7,000.00	7,000.00	1,000.00				8,000.00	8,000.00	-	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.00	11/01/13	12/01/13	38,895.00	38,895.00		(110.00)			38,785.00	38,785.00	-	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.00	11/01/13	12/01/13	52,267.08	52,267.08	0.00				52,267.08	52,267.08	-	0.00
	2001AB MF Meridian Apartments Total				972,447.67	972,447.67	113,897.74	(110.00)	0.00	0.00	1,086,235.41	1,086,235.41	0.00	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	11/01/13	12/01/13	14,642.76	14,642.76	4,233.00				18,875.76	18,875.76	-	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	11/01/13	12/01/13	172,517.08	172,517.08	21,786.00				194,303.08	194,303.08	-	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	11/01/13	12/01/13	6,191.03	6,191.03	0.00				6,191.03	6,191.03	-	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	11/01/13	12/01/13	244,662.50	244,662.50	17,499.99				262,162.49	262,162.49	-	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	11/01/13	12/01/13	6,000.00	6,000.00	0.00				6,000.00	6,000.00	-	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	11/01/13	12/01/13	31,565.00	31,565.00		(90.00)			31,475.00	31,475.00	-	0.00
	2001AB MF Wildwood Branch Total				475,578.37	475,578.37	43,518.99	(90.00)	0.00	0.00	519,007.36	519,007.36	0.00	0.00
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	11/01/13	12/01/13	152,111.15	152,111.15	62,460.19				214,571.34	214,571.34	-	0.00
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	11/01/13	12/01/13	33,698.36	33,698.36	6,384.14				40,082.50	40,082.50	-	0.00
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	11/01/13	12/01/13	40,601.85	40,601.85	12,469.66				53,071.51	53,071.51	-	0.00
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	11/01/13	12/01/13	0.12	0.12	0.00				0.12	0.12	-	0.00
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	11/01/13	12/01/13	154,105.18	154,105.18	14,003.91				168,109.09	168,109.09	-	0.00
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	11/01/13	12/01/13	76,186.94	76,186.94	74,502.05				150,688.99	150,688.99	-	0.00
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	11/01/13	12/01/13	195,698.70	195,698.70	193,591.90				389,290.60	389,290.60	-	0.00
	2001ABC MF Fallbrook Apts Total				652,402.30	652,402.30	363,411.85	0.00	0.00	0.00	1,015,814.15	1,015,814.15	0.00	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	11/01/13	12/01/13	38,669.69	38,669.69	3,603.42				42,273.11	42,273.11	-	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	11/01/13	12/01/13	51,871.58	51,871.58	0.00				51,871.58	51,871.58	-	0.00

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For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
Mutual Fund	2001 MF Oak Hollow Apts	0.00	11/01/13	12/01/13	76,792.58	76,792.58		(1,499.13)			75,293.45	75,293.45	-	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	11/01/13	12/01/13	61,309.27	61,309.27		(3,743.40)			57,565.87	57,565.87	-	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	11/01/13	12/01/13	82,432.81	82,432.81	38,491.56				120,924.37	120,924.37	-	0.00
	2001 MF Oak Hollow Apts Total				311,075.93	311,075.93	42,094.98	(5,242.53)	0.00	0.00	347,928.38	347,928.38	0.00	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	11/01/13	12/01/13	19,357.83	19,357.83	5,673.00				25,030.83	25,030.83	-	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	11/01/13	12/01/13	89,594.04	89,594.04		(11,576.68)			78,017.36	78,017.36	-	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	11/01/13	12/01/13	103,738.62	103,738.62		(482.58)			103,256.04	103,256.04	-	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	11/01/13	12/01/13	131,828.33	131,828.33	58,819.45				190,647.78	190,647.78	-	0.00
	2001AB MF Hillside Apts Total				344,518.82	344,518.82	64,492.45	(12,059.26)	0.00	0.00	396,952.01	396,952.01	0.00	0.00
Mutual Fund	2002 MF Park Meadows Apts	0.00	11/01/13	12/01/13	118,805.36	118,805.36	90,584.06				209,389.42	209,389.42	-	0.00
	2002 MF Park Meadows Apts Total				118,805.36	118,805.36	90,584.06	0.00	0.00	0.00	209,389.42	209,389.42	0.00	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	11/01/13	12/01/13	34,503.57	34,503.57		(18,136.61)			16,366.96	16,366.96	-	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	11/01/13	12/01/13	193,162.14	193,162.14	15,036.87				208,199.01	208,199.01	-	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	11/01/13	12/01/13	120,928.17	120,928.17	1,993.93				122,922.10	122,922.10	-	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	11/01/13	12/01/13	61,515.52	61,515.52	0.00				61,515.52	61,515.52	-	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	11/01/13	12/01/13	185,959.12	185,959.12	80,770.20				266,729.32	266,729.32	-	0.00
	2002 MF Clarkridge Villas Apts Total				596,068.52	596,068.52	97,801.00	(18,136.61)	0.00	0.00	675,732.91	675,732.91	0.00	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	11/01/13	12/01/13	18,216.72	18,216.72		(10,462.50)			7,754.22	7,754.22	-	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	11/01/13	12/01/13	68,257.87	68,257.87		(5,877.64)			62,380.23	62,380.23	-	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	11/01/13	12/01/13	99,154.25	99,154.25	51.09				99,205.34	99,205.34	-	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	11/01/13	12/01/13	11,629.94	11,629.94	0.00				11,629.94	11,629.94	-	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	11/01/13	12/01/13	118,170.63	118,170.63	62,106.66				180,277.29	180,277.29	-	0.00
	2002 MF Hickory Trace Apts Total				315,429.41	315,429.41	62,157.75	(16,340.14)	0.00	0.00	361,247.02	361,247.02	0.00	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	11/01/13	12/01/13	212,096.57	212,096.57		(20,603.53)			191,493.04	191,493.04	-	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	11/01/13	12/01/13	67,921.58	67,921.58	10,831.50				78,753.08	78,753.08	-	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	11/01/13	12/01/13	0.38	0.38	419.53				419.91	419.91	-	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	11/01/13	12/01/13	18,307.00	18,307.00		(9,926.53)			8,380.47	8,380.47	-	0.00
	2002 MF Green Crest Apts Total				298,325.53	298,325.53	11,251.03	(30,530.06)	0.00	0.00	279,046.50	279,046.50	0.00	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	11/01/13	12/01/13	248,017.70	248,017.70	18,348.50				266,366.20	266,366.20	-	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	11/01/13	12/01/13	20,692.02	20,692.02		(14,492.00)			6,200.02	6,200.02	-	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	11/01/13	12/01/13	16,915.14	16,915.14	14,958.99				31,874.13	31,874.13	-	0.00
	2002 MF Ironwood Crossing Apts Total				285,624.86	285,624.86	33,307.49	(14,492.00)	0.00	0.00	304,440.35	304,440.35	0.00	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	11/01/13	12/01/13	19,817.56	19,817.56		(19,120.56)			697.00	697.00	-	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	11/01/13	12/01/13	26,197.84	26,197.84	37,875.00				64,072.84	64,072.84	-	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	11/01/13	12/01/13	2,699.60	2,699.60	1,152.55				3,852.15	3,852.15	-	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	11/01/13	12/01/13	7.96	7.96	0.00				7.96	7.96	-	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	11/01/13	12/01/13	7.96	7.96	0.00				7.96	7.96	-	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	11/01/13	12/01/13	41,604.25	41,604.25	49,496.78				91,101.03	91,101.03	-	0.00
	2003 AB MF Reading Road Total				90,335.17	90,335.17	88,524.33	(19,120.56)	0.00	0.00	159,738.94	159,738.94	0.00	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	11/01/13	12/01/13	203,991.80	203,991.80	86,508.00				290,499.80	290,499.80	-	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	11/01/13	12/01/13	398.66	398.66	0.00				398.66	398.66	-	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	11/01/13	12/01/13	8,506.26	8,506.26		(72.92)			8,433.34	8,433.34	-	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	11/01/13	12/01/13	297,673.89	297,673.89		(17,859.90)			279,813.99	279,813.99	-	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	11/01/13	12/01/13	59,296.05	59,296.05		(43,742.74)			15,553.31	15,553.31	-	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	11/01/13	12/01/13	54,617.24	54,617.24	51,667.00				106,284.24	106,284.24	-	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	11/01/13	12/01/13	115,518.16	115,518.16	116,197.16				231,715.32	231,715.32	-	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	11/01/13	12/01/13	16,701.34	16,701.34	7,326.00				24,027.34	24,027.34	-	0.00
	2003 AB MF North Vista Apts Total				756,703.40	756,703.40	261,698.16	(61,675.56)	0.00	0.00	956,726.00	956,726.00	0.00	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	11/01/13	12/01/13	14,920.62	14,920.62	11,052.24				25,972.86	25,972.86	-	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	11/01/13	12/01/13	121,821.41	121,821.41		(7,364.15)			114,457.26	114,457.26	-	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	11/01/13	12/01/13	116,488.74	116,488.74	26,765.00				143,253.74	143,253.74	-	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	11/01/13	12/01/13	33.02	33.02	0.00				33.02	33.02	-	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	11/01/13	12/01/13	43,704.08	43,704.08		(32,744.51)			10,959.57	10,959.57	-	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	11/01/13	12/01/13	52,541.85	52,541.85	37,500.00				90,041.85	90,041.85	-	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	11/01/13	12/01/13	111,915.25	111,915.25	83,081.26				194,996.51	194,996.51	-	0.00
	2003 AB MF West Virginia Apts Total				461,424.97	461,424.97	158,398.50	(40,108.66)	0.00	0.00	579,714.81	579,714.81	0.00	0.00
Mutual Fund	2003 AB MF Primrose Houston	0.00	11/01/13	12/01/13	97,980.68	97,980.68	2.80				97,983.48	97,983.48	-	0.00
Mutual Fund	2003 AB MF Primrose Houston	0.00	11/01/13	12/01/13	6,580.57	6,580.57	4,207.17				10,787.74	10,787.74	-	0.00

**Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
	2003 AB MF Primrose Houston Total				104,561.25	104,561.25	4,209.97	0.00	0.00	0.00	108,771.22	108,771.22	0.00	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	11/01/13	12/01/13	16,145.79	16,145.79	19,498.28				35,644.07	35,644.07	-	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	11/01/13	12/01/13	129,470.08	129,470.08	15,470.07				144,940.15	144,940.15	-	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	11/01/13	12/01/13	30,027.36	30,027.36	0.00				30,027.36	30,027.36	-	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	11/01/13	12/01/13	6,342.65	6,342.65	1,440.33				7,782.98	7,782.98	-	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	11/01/13	12/01/13	5,299.18	5,299.18	0.00				5,299.18	5,299.18	-	0.00
	2003 AB MF Timber Oaks Apts Total				187,285.06	187,285.06	36,408.68	0.00	0.00	0.00	223,693.74	223,693.74	0.00	0.00
Mutual Fund	2003 AB MF Ash Creek	0.00	11/01/13	12/01/13	99,271.25	99,271.25	0.00				99,271.25	99,271.25	-	0.00
Mutual Fund	2003 AB MF Ash Creek	0.00	11/01/13	12/01/13	15,154.80	15,154.80		(10,334.96)			4,819.84	4,819.84	-	0.00
	2003 AB MF Ash Creek Total				114,426.05	114,426.05	0.00	(10,334.96)	0.00	0.00	104,091.09	104,091.09	0.00	0.00
Mutual Fund	2003 AB MF Peninsula	0.01	11/01/13	12/01/13	17,449.07	17,449.07		(10,681.25)			6,767.82	6,767.82	-	0.00
Mutual Fund	2003 AB MF Peninsula	0.01	11/01/13	12/01/13	354,220.71	354,220.71		(206,415.57)			147,805.14	147,805.14	-	0.00
Mutual Fund	2003 AB MF Peninsula	0.01	11/01/13	12/01/13	3,406.82	3,406.82	1,389.50				4,796.32	4,796.32	-	0.00
	2003 AB MF Peninsula Total				375,076.60	375,076.60	1,389.50	(217,096.82)	0.00	0.00	159,369.28	159,369.28	0.00	0.00
Mutual Fund	2003 AB Arlington Villas	0.00	11/01/13	12/01/13	108,783.42	108,783.42	0.00				108,783.42	108,783.42	-	0.00
Mutual Fund	2003 AB Arlington Villas	0.00	11/01/13	12/01/13	18,745.68	18,745.68		(17,734.66)			1,011.02	1,011.02	-	0.00
	2003 AB Arlington Villas Total				127,529.10	127,529.10	0.00	(17,734.66)	0.00	0.00	109,794.44	109,794.44	0.00	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	11/01/13	12/01/13	17,429.98	17,429.98	6,053.01				23,482.99	23,482.99	-	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	11/01/13	12/01/13	160,898.83	160,898.83		(39,203.54)			121,695.29	121,695.29	-	0.00
Mutual Fund	2003 AB Parkview Twnhms				63,819.00	63,819.00		(63,819.00)					-	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	11/01/13	12/01/13	233,746.58	233,746.58	16,699.23				250,445.81	250,445.81	-	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	11/01/13	12/01/13	33,188.00	33,188.00	63,819.00				97,007.00	97,007.00	-	0.00
	2003 AB Parkview Twnhms Total				509,082.39	509,082.39	86,571.24	(103,022.54)	0.00	0.00	492,631.09	492,631.09	0.00	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	11/01/13	12/01/13	55,690.06	55,690.06	124,393.98				180,084.04	180,084.04	-	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	11/01/13	12/01/13	46,248.31	46,248.31	11,493.75				57,742.06	57,742.06	-	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	11/01/13	12/01/13	683.70	683.70	0.00				683.70	683.70	-	0.00
	2003 MF NHP-Asmara-Refunding Total				102,622.07	102,622.07	135,887.73	0.00	0.00	0.00	238,509.80	238,509.80	0.00	0.00
Mutual Fund	2004 A&B Timber Ridge	0.00	11/01/13	12/01/13	9,095.81	9,095.81	3,758.13				12,853.94	12,853.94	-	0.00
Mutual Fund	2004 A&B Timber Ridge	0.00	11/01/13	12/01/13	62,377.99	62,377.99		(227.81)			62,150.18	62,150.18	-	0.00
	2004 A&B Timber Ridge Total				71,473.80	71,473.80	3,758.13	(227.81)	0.00	0.00	75,004.12	75,004.12	0.00	0.00
Mutual Fund	2004 A&B Century Park	0.00	11/01/13	12/01/13	38,975.28	38,975.28	21,492.96				60,468.24	60,468.24	-	0.00
Mutual Fund	2004 A&B Century Park	0.00	11/01/13	12/01/13	72,550.79	72,550.79		(39,963.51)			32,587.28	32,587.28	-	0.00
Mutual Fund	2004 A&B Century Park	0.00	11/01/13	12/01/13	1,628.40	1,628.40	0.00				1,628.40	1,628.40	-	0.00
Mutual Fund	2004 A&B Century Park	0.00	11/01/13	12/01/13	1,699.66	1,699.66	0.02				1,699.68	1,699.68	-	0.00
Mutual Fund	2004 A&B Century Park	0.00	11/01/13	12/01/13	71,713.78	71,713.78	47,500.02				119,213.80	119,213.80	-	0.00
Mutual Fund	2004 A&B Century Park	0.00	11/01/13	12/01/13	58,808.22	58,808.22	15,000.00				73,808.22	73,808.22	-	0.00
Mutual Fund	2004 A&B Century Park	0.00	11/01/13	12/01/13	176,711.12	176,711.12	124,329.18				301,040.30	301,040.30	-	0.00
	2004 A&B Century Park Total				422,087.25	422,087.25	208,322.18	(39,963.51)	0.00	0.00	590,445.92	590,445.92	0.00	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	11/01/13	12/01/13	0.17	0.17	0.00				0.17	0.17	-	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	11/01/13	12/01/13	263,069.35	263,069.35		(34,796.37)			228,272.98	228,272.98	-	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	11/01/13	12/01/13	115,332.87	115,332.87	13,941.30				129,274.17	129,274.17	-	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	11/01/13	12/01/13	69,486.92	69,486.92	2,182.59				71,669.51	71,669.51	-	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	11/01/13	12/01/13	8,963.05	8,963.05	4,313.40				13,276.45	13,276.45	-	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	11/01/13	12/01/13	77,575.00	77,575.00	82,845.00				160,420.00	160,420.00	-	0.00
	2004 A&B MF Veterans Memorial Total				534,427.36	534,427.36	103,282.29	(34,796.37)	0.00	0.00	602,913.28	602,913.28	0.00	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	11/01/13	12/01/13	105,457.57	105,457.57	8,858.22				114,315.79	114,315.79	-	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	11/01/13	12/01/13	77,207.66	77,207.66	0.38				77,208.04	77,208.04	-	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	11/01/13	12/01/13	20,288.88	20,288.88	0.51				20,289.39	20,289.39	-	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	11/01/13	12/01/13	15,705.28	15,705.28	4,310.17				20,015.45	20,015.45	-	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	11/01/13	12/01/13	88,471.26	88,471.26	52,081.97				140,553.23	140,553.23	-	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	11/01/13	12/01/13	0.12	0.12	0.00				0.12	0.12	-	0.00
	2004 MF Rush Creek Apts Total				307,130.77	307,130.77	65,251.25	0.00	0.00	0.00	372,382.02	372,382.02	0.00	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	11/01/13	12/01/13	165,280.93	165,280.93	11,961.58				177,242.51	177,242.51	-	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	11/01/13	12/01/13	170,289.56	170,289.56	60,631.17				230,920.73	230,920.73	-	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	11/01/13	12/01/13	145,706.87	145,706.87	215,152.15				360,859.02	360,859.02	-	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	11/01/13	12/01/13	49.98	49.98	6,961.52				7,011.50	7,011.50	-	0.00
	2004 MF Humble Parkway Total				481,327.34	481,327.34	294,706.42	0.00	0.00	0.00	776,033.76	776,033.76	0.00	0.00

Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending November 30, 2013

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	11/01/13	12/01/13	95,444.82	95,444.82		(48,925.72)			46,519.10	46,519.10	-	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	11/01/13	12/01/13	2,283.42	2,283.42	0.00				2,283.42	2,283.42	-	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	11/01/13	12/01/13	19,648.89	19,648.89	6,427.98				26,076.87	26,076.87	-	0.00
	2004 MF Chisholm Trail Apts Total				117,377.13	117,377.13	6,427.98	(48,925.72)	0.00	0.00	74,879.39	74,879.39	0.00	0.00
Mutual Fund	2004 MF Evergreen	0.00	11/01/13	12/01/13	77,383.99	77,383.99	58,018.08				135,402.07	135,402.07	-	0.00
Mutual Fund	2004 MF Evergreen	0.00	11/01/13	12/01/13	8,713.32	8,713.32		(1,468.01)			7,245.31	7,245.31	-	0.00
Mutual Fund	2004 MF Evergreen	0.00	11/01/13	12/01/13	9,530.33	9,530.33	156.92				9,687.25	9,687.25	-	0.00
Mutual Fund	2004 MF Evergreen	0.00	11/01/13	12/01/13	77,350.48	77,350.48		(156.92)			77,193.56	77,193.56	-	0.00
Mutual Fund	2004 MF Evergreen	0.00	11/01/13	12/01/13	846.60	846.60	0.00				846.60	846.60	-	0.00
Mutual Fund	2004 MF Evergreen	0.00	11/01/13	12/01/13	421,871.91	421,871.91	15,074.92				436,946.83	436,946.83	-	0.00
	2004 MF Evergreen Total				595,696.63	595,696.63	73,249.92	(1,624.93)	0.00	0.00	667,321.62	667,321.62	0.00	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	11/01/13	12/01/13	8,885.16	8,885.16	4,252.69				13,137.85	13,137.85	-	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	11/01/13	12/01/13	84,404.85	84,404.85		(46,168.14)			38,236.71	38,236.71	-	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	11/01/13	12/01/13	1,087.29	1,087.29	0.00				1,087.29	1,087.29	-	0.00
	2004 MF Montgomery Pines Apts Total				94,377.30	94,377.30	4,252.69	(46,168.14)	0.00	0.00	52,461.85	52,461.85	0.00	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	11/01/13	12/01/13	392.77	392.77	0.00				392.77	392.77	-	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	11/01/13	12/01/13	0.13	0.13	0.00				0.13	0.13	-	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	11/01/13	12/01/13	20,027.37	20,027.37	6,915.14				26,942.51	26,942.51	-	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	11/01/13	12/01/13	24,217.15	24,217.15	32,254.69				56,471.84	56,471.84	-	0.00
	2004 MF Bristol Apts Total				44,637.42	44,637.42	39,169.83	0.00	0.00	0.00	83,807.25	83,807.25	0.00	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	11/01/13	12/01/13	13,154.10	13,154.10	7,490.83				20,644.93	20,644.93	-	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	11/01/13	12/01/13	124,552.40	124,552.40		(62,572.55)			61,979.85	61,979.85	-	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	11/01/13	12/01/13	0.21	0.21	0.00				0.21	0.21	-	0.00
	2004 MF Pinnacle Apts Total				137,706.71	137,706.71	7,490.83	(62,572.55)	0.00	0.00	82,624.99	82,624.99	0.00	0.00
Mutual Fund	2004 MF Tranquility Bay Apts	0.00	11/01/13	12/01/13	107,941.22	107,941.22	12,300.00				120,241.22	120,241.22	-	0.00
Mutual Fund	2004 MF Tranquility Bay Apts	0.00	11/01/13	12/01/13	73,959.09	73,959.09		(164.26)			73,794.83	73,794.83	-	0.00
Money Market	2004 MF Tranquility Bay Apts				1,450.97	1,450.97		(1,450.97)					-	0.00
Mutual Fund	2004 MF Tranquility Bay Apts	0.00	11/01/13	12/01/13	212,326.24	212,326.24	111,893.07				324,219.31	324,219.31	-	0.00
Mutual Fund	2004 MF Tranquility Bay Apts	0.00	11/01/13	12/01/13	32,527.68	32,527.68	5,999.25				38,526.93	38,526.93	-	0.00
Mutual Fund	2004 MF Tranquility Bay Apts	0.00	11/01/13	12/01/13	10,053.96	10,053.96	164.26				10,218.22	10,218.22	-	0.00
	2004 MF Tranquility Bay Apts Total				438,259.16	438,259.16	130,356.58	(1,615.23)	0.00	0.00	567,000.51	567,000.51	0.00	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	11/01/13	12/01/13	138,209.89	138,209.89	55,953.81				194,163.70	194,163.70	-	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	11/01/13	12/01/13	282,909.68	282,909.68	11,940.51				294,850.19	294,850.19	-	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	11/01/13	12/01/13	8,033.12	8,033.12	132.28				8,165.40	8,165.40	-	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	11/01/13	12/01/13	52,494.97	52,494.97		(132.26)			52,362.71	52,362.71	-	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	11/01/13	12/01/13	5,609.78	5,609.78	4,131.60				9,741.38	9,741.38	-	0.00
	2004 MF Churchill @ Pinnacle Total				487,257.44	487,257.44	72,158.20	(132.26)	0.00	0.00	559,283.38	559,283.38	0.00	0.00
Mutual Fund	2004 MF Village Fair	0.00	11/01/13	12/01/13	122,356.47	122,356.47	54,741.21				177,097.68	177,097.68	-	0.00
Mutual Fund	2004 MF Village Fair	0.00	11/01/13	12/01/13	48,240.75	48,240.75		(7,538.15)			40,702.60	40,702.60	-	0.00
Mutual Fund	2004 MF Village Fair	0.00	11/01/13	12/01/13	106,883.43	106,883.43	570.05				107,453.48	107,453.48	-	0.00
Mutual Fund	2004 MF Village Fair	0.00	11/01/13	12/01/13	10,446.78	10,446.78	76.75				10,523.53	10,523.53	-	0.00
	2004 MF Village Fair Total				287,927.43	287,927.43	55,388.01	(7,538.15)	0.00	0.00	335,777.29	335,777.29	0.00	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	11/01/13	12/01/13	18,315.58	18,315.58	8,805.00				27,120.58	27,120.58	-	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	11/01/13	12/01/13	0.44	0.44	0.00				0.44	0.44	-	0.00
	2005 MF Pecan Grove Total				18,316.02	18,316.02	8,805.00	0.00	0.00	0.00	27,121.02	27,121.02	0.00	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	11/01/13	12/01/13	32,929.35	32,929.35	5,411.22				38,340.57	38,340.57	-	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	11/01/13	12/01/13	4,176.21	4,176.21	11,314.11				15,490.32	15,490.32	-	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	11/01/13	12/01/13	86,963.41	86,963.41		(879.87)			86,083.54	86,083.54	-	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	11/01/13	12/01/13	76,421.38	76,421.38	50,085.96				126,507.34	126,507.34	-	0.00
	2005 MF Prairie Oaks Total				200,490.35	200,490.35	66,811.29	(879.87)	0.00	0.00	266,421.77	266,421.77	0.00	0.00
Mutual Fund	2005 MF Port Royal	0.00	11/01/13	12/01/13	3,000.09	3,000.09	543.58				3,543.67	3,543.67	-	0.00
Mutual Fund	2005 MF Port Royal	0.00	11/01/13	12/01/13	16,075.27	16,075.27	6,707.42				22,782.69	22,782.69	-	0.00
	2005 MF Port Royal Total				19,075.36	19,075.36	7,251.00	0.00	0.00	0.00	26,326.36	26,326.36	0.00	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	11/01/13	12/01/13	81,796.69	81,796.69	22,543.45				104,340.14	104,340.14	-	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	11/01/13	12/01/13	0.42	0.42	0.00				0.42	0.42	-	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	11/01/13	12/01/13	12,636.93	12,636.93	6,564.00				19,200.93	19,200.93	-	0.00

**Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
	2005 MF Mission Del Rio Total				94,434.04	94,434.04	29,107.45	0.00	0.00	0.00	123,541.49	123,541.49	0.00	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	11/01/13	12/01/13	13,558.51	13,558.51	5,247.51				18,806.02	18,806.02	-	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	11/01/13	12/01/13	8.96	8.96	0.34				9.30	9.30	-	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	11/01/13	12/01/13	27.55	27.55	0.00				27.55	27.55	-	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	11/01/13	12/01/13	38,060.09	38,060.09	37,179.98				75,240.07	75,240.07	-	0.00
	2005 MF Atascocita Apts Total				51,655.11	51,655.11	42,427.83	0.00	0.00	0.00	94,082.94	94,082.94	0.00	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	11/01/13	12/01/13	10,811.89	10,811.89	4,957.20				15,769.09	15,769.09	-	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	11/01/13	12/01/13	916.50	916.50	0.00				916.50	916.50	-	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	11/01/13	12/01/13	86.21	86.21	0.00				86.21	86.21	-	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	11/01/13	12/01/13	1,826.69	1,826.69	0.00				1,826.69	1,826.69	-	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	11/01/13	12/01/13	24,511.67	24,511.67	25,097.36				49,609.03	49,609.03	-	0.00
	2005 MF Tower Ridge Total				38,152.96	38,152.96	30,054.56	0.00	0.00	0.00	68,207.52	68,207.52	0.00	0.00
GNMA	2005 MF Prairie Ranch	4.99	03/28/06	01/15/45	11,403,391.28	11,822,465.91			(35,990.26)		11,367,401.02	11,783,788.92	(2,686.73)	0.00
Inv Agmt	2005 MF Prairie Ranch	3.25	12/06/05	01/20/45	139,882.07	139,882.07	178,098.34				317,980.41	317,980.41	-	0.00
Mutual Fund	2005 MF Prairie Ranch	0.00	11/01/13	12/01/13	3,587.12	3,587.12	0.00				3,587.12	3,587.12	-	0.00
Mutual Fund	2005 MF Prairie Ranch	0.00	11/01/13	12/01/13	277.14	277.14	0.00				277.14	277.14	-	0.00
	2005 MF Prairie Ranch Total				11,547,137.61	11,966,212.24	178,098.34	0.00	(35,990.26)	0.00	11,689,245.69	12,105,633.59	(2,686.73)	0.00
Mutual Fund	2005 MF St. Augustine	0.00	11/01/13	12/01/13	0.05	0.05	0.00				0.05	0.05	-	0.00
Mutual Fund	2005 MF St. Augustine	0.00	11/01/13	12/01/13	76,418.56	76,418.56	24,834.14				101,252.70	101,252.70	-	0.00
Mutual Fund	2005 MF St. Augustine	0.00	11/01/13	12/01/13	6,715.38	6,715.38	4,733.98				11,449.36	11,449.36	-	0.00
Mutual Fund	2005 MF St. Augustine	0.00	11/01/13	12/01/13	12.66	12.66	0.00				12.66	12.66	-	0.00
	2005 MF St. Augustine Total				83,146.65	83,146.65	29,568.12	0.00	0.00	0.00	112,714.77	112,714.77	0.00	0.00
Mutual Fund	2005 MF Park Manor	0.01	11/01/13	12/01/13	73,507.60	73,507.60	10,503.13				84,010.73	84,010.73	-	0.00
Mutual Fund	2005 MF Park Manor	0.01	11/01/13	12/01/13	20,968.00	20,968.00	51,740.67				72,708.67	72,708.67	-	0.00
Mutual Fund	2005 MF Park Manor	0.01	11/01/13	12/01/13	46,262.67	46,262.67	1.97				46,264.64	46,264.64	-	0.00
Mutual Fund	2005 MF Park Manor	0.01	11/01/13	12/01/13	2,695.70	2,695.70	1,667.33				4,363.03	4,363.03	-	0.00
	2005 MF Park Manor Total				143,433.97	143,433.97	63,913.10	0.00	0.00	0.00	207,347.07	207,347.07	0.00	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	11/01/13	12/01/13	5,412.91	5,412.91	15,295.92				20,708.83	20,708.83	-	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	11/01/13	12/01/13	121,705.44	121,705.44		(76,061.58)			45,643.86	45,643.86	-	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	11/01/13	12/01/13	73,893.60	73,893.60		(73,893.59)			0.01	0.01	-	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	11/01/13	12/01/13	625,010.23	625,010.23	0.06				625,010.29	625,010.29	-	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	11/01/13	12/01/13	17,063.00	17,063.00	1,035.73				18,098.73	18,098.73	-	0.00
	2005 MF Pr Mockingbird Total				843,085.18	843,085.18	16,331.71	(149,955.17)	0.00	0.00	709,461.72	709,461.72	0.00	0.00
Mutual Fund	2005 MF Pl @ Chase Oaks	0.00	11/01/13	12/01/13	411.19	411.19	0.00				411.19	411.19	-	0.00
Mutual Fund	2005 MF Pl @ Chase Oaks	0.00	11/01/13	12/01/13	120.07	120.07	0.00				120.07	120.07	-	0.00
	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	11/01/13	12/01/13	62,786.68	62,786.68	81,670.82				144,457.50	144,457.50	-	0.00
Mutual Fund	2006 MF Coral Hills	0.00	11/01/13	12/01/13	2,640.13	2,640.13	0.00				2,640.13	2,640.13	-	0.00
	2006 MF Coral Hills Total				65,426.81	65,426.81	81,670.82	0.00	0.00	0.00	147,097.63	147,097.63	0.00	0.00
Mutual Fund	2006 MF Harris Branch	0.00	11/01/13	12/01/13	35,268.10	35,268.10	61,605.31				96,873.41	96,873.41	-	0.00
Mutual Fund	2006 MF Harris Branch	0.00	11/01/13	12/01/13	8,294.32	8,294.32	0.00				8,294.32	8,294.32	-	0.00
Mutual Fund	2006 MF Harris Branch	0.00	11/01/13	12/01/13	41,033.97	41,033.97	4,413.46				45,447.43	45,447.43	-	0.00
Mutual Fund	2006 MF Harris Branch	0.00	11/01/13	12/01/13	17,348.04	17,348.04	0.00				17,348.04	17,348.04	-	0.00
	2006 MF Harris Branch Total				101,944.43	101,944.43	66,018.77	0.00	0.00	0.00	167,963.20	167,963.20	0.00	0.00
Mutual Fund	2006 MF Bella Vista	0.00	11/01/13	12/01/13	57,840.49	57,840.49	24,248.37				82,088.86	82,088.86	-	0.00
Mutual Fund	2006 MF Bella Vista	0.00	11/01/13	12/01/13	0.02	0.02	0.04				0.06	0.06	-	0.00
Mutual Fund	2006 MF Bella Vista	0.00	11/01/13	12/01/13	240,559.18	240,559.18	0.03				240,559.21	240,559.21	-	0.00
Mutual Fund	2006 MF Bella Vista	0.00	11/01/13	12/01/13	22,916.65	22,916.65	13,749.99				36,666.64	36,666.64	-	0.00
Mutual Fund	2006 MF Bella Vista	0.00	11/01/13	12/01/13	168,484.40	168,484.40		(100,629.36)			67,855.04	67,855.04	-	0.00
Mutual Fund	2006 MF Bella Vista	0.00	11/01/13	12/01/13	8,653.37	8,653.37	5,049.96				13,703.33	13,703.33	-	0.00
	2006 MF Bella Vista Total				498,454.11	498,454.11	43,048.39	(100,629.36)	0.00	0.00	440,873.14	440,873.14	0.00	0.00
Mutual Fund	2006 MF Village Park	0.00	11/01/13	12/01/13	4,329.37	4,329.37	0.00				4,329.37	4,329.37	-	0.00
Mutual Fund	2006 MF Village Park	0.00	11/01/13	12/01/13	186,297.83	186,297.83	171,545.60				357,843.43	357,843.43	-	0.00
	2006 MF Village Park Total				190,627.20	190,627.20	171,545.60	0.00	0.00	0.00	362,172.80	362,172.80	0.00	0.00
Mutual Fund	2006 MF Oakmoor	0.00	11/01/13	12/01/13	10,747.60	10,747.60	8,120.00				18,867.60	18,867.60	-	0.00
Mutual Fund	2006 MF Oakmoor	0.00	11/01/13	12/01/13	239,746.75	239,746.75	18,599.98				258,346.73	258,346.73	-	0.00

**Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
Mutual Fund	2006 MF Oakmoor	0.00	11/01/13	12/01/13	126,848.56	126,848.56		(47,089.92)			79,758.64	79,758.64	-	0.00
Mutual Fund	2006 MF Oakmoor	0.00	11/01/13	12/01/13	287,993.82	287,993.82		(7,618.34)			280,375.48	280,375.48	-	0.00
	2006 MF Oakmoor Total				665,336.73	665,336.73	26,719.98	(54,708.26)	0.00	0.00	637,348.45	637,348.45	0.00	0.00
Mutual Fund	2006 MF Sunset Pointe	0.00	11/01/13	12/01/13	14,967.33	14,967.33	6,860.83				21,828.16	21,828.16	-	0.00
Mutual Fund	2006 MF Sunset Pointe	0.00	11/01/13	12/01/13	1,317.49	1,317.49	0.00				1,317.49	1,317.49	-	0.00
Mutual Fund	2006 MF Sunset Pointe	0.00	11/01/13	12/01/13	0.23	0.23	0.00				0.23	0.23	-	0.00
Mutual Fund	2006 MF Sunset Pointe	0.00	11/01/13	12/01/13	854,525.97	854,525.97	58,291.61				912,817.58	912,817.58	-	0.00
	2006 MF Sunset Pointe Total				870,811.02	870,811.02	65,152.44	0.00	0.00	0.00	935,963.46	935,963.46	0.00	0.00
Mutual Fund	2006 MF Hillcrest	0.00	11/01/13	12/01/13	341,964.24	341,964.24		(188,476.83)			153,487.41	153,487.41	-	0.00
	2006 MF Hillcrest Total				341,964.24	341,964.24	0.00	(188,476.83)	0.00	0.00	153,487.41	153,487.41	0.00	0.00
Mutual Fund	2006 MF Pleasant Village	0.01	11/01/13	12/01/13			50,000.03				50,000.03	50,000.03	-	0.00
Mutual Fund	2006 MF Pleasant Village	0.01	11/01/13	12/01/13	125,552.67	125,552.67		(107,926.63)			17,626.04	17,626.04	-	0.00
Mutual Fund	2006 MF Pleasant Village	0.01	11/01/13	12/01/13	117,994.49	117,994.49		(116,374.90)			1,619.59	1,619.59	-	0.00
Mutual Fund	2006 MF Pleasant Village	0.01	11/01/13	12/01/13	25,143.68	25,143.68	1.07				25,144.75	25,144.75	-	0.00
Mutual Fund	2006 MF Pleasant Village	0.02	11/01/13	12/01/13	2.00	2.00	0.86				2.86	2.86	-	0.00
	2006 MF Pleasant Village Total				268,692.84	268,692.84	50,001.96	(224,301.53)	0.00	0.00	94,393.27	94,393.27	0.00	0.00
Mutual Fund	2006 MF Grove Village				251,743.56	251,743.56		(251,743.56)					-	0.00
Mutual Fund	2006 MF Grove Village	0.02	11/01/13	12/01/13	26,616.72	26,616.72	1.13				26,617.85	26,617.85	-	0.00
Mutual Fund	2006 MF Grove Village	0.02	11/01/13	12/01/13	10.02	10.02	5.66				15.68	15.68	-	0.00
Mutual Fund	2006 MF Grove Village	0.01	11/01/13	12/01/13	19,171.59	19,171.59	0.00				19,171.59	19,171.59	-	0.00
Mutual Fund	2006 MF Grove Village	0.01	11/01/13	12/01/13	2.61	2.61	0.00				2.61	2.61	-	0.00
	2006 MF Grove Village Total				297,544.50	297,544.50	6.79	(251,743.56)	0.00	0.00	45,807.73	45,807.73	0.00	0.00
Mutual Fund	2006 MF Red Hills	0.00	11/01/13	12/01/13	31,228.49	31,228.49		(2,044.76)			29,183.73	29,183.73	-	0.00
Mutual Fund	2006 MF Red Hills	0.00	11/01/13	12/01/13	48.48	48.48	0.00				48.48	48.48	-	0.00
Mutual Fund	2006 MF Red Hills	0.00	11/01/13	12/01/13	11,162.69	11,162.69	15,112.00				26,274.69	26,274.69	-	0.00
Mutual Fund	2006 MF Red Hills	0.00	11/01/13	12/01/13	11.44	11.44	0.00				11.44	11.44	-	0.00
	2006 MF Red Hills Total				42,451.10	42,451.10	15,112.00	(2,044.76)	0.00	0.00	55,518.34	55,518.34	0.00	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	11/01/13	12/01/13	10,099.09	10,099.09	0.00				10,099.09	10,099.09	-	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	11/01/13	12/01/13	26,821.41	26,821.41		(3,390.65)			23,430.76	23,430.76	-	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	11/01/13	12/01/13	96.85	96.85	0.00				96.85	96.85	-	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	11/01/13	12/01/13	51,478.96	51,478.96	22,542.00				74,020.96	74,020.96	-	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	11/01/13	12/01/13	11.44	11.44	0.00				11.44	11.44	-	0.00
	2006 MF Champion Crossing Total				88,507.75	88,507.75	22,542.00	(3,390.65)	0.00	0.00	107,659.10	107,659.10	0.00	0.00
Mutual Fund	2006 MF Stonehaven				33,727.42	33,727.42		(33,727.42)					-	0.00
	2006 MF Stonehaven Total				33,727.42	33,727.42	0.00	(33,727.42)	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Fund	2006 MF Meadowlands	0.01	11/01/13	12/01/13	462,946.35	462,946.35	0.00				462,946.35	462,946.35	-	0.00
Mutual Fund	2006 MF Meadowlands	0.01	11/01/13	12/01/13	54,309.80	54,309.80		(15,549.70)			38,760.10	38,760.10	-	0.00
Mutual Fund	2006 MF Meadowlands	0.01	11/01/13	12/01/13	0.02	0.02	0.00				0.02	0.02	-	0.00
Mutual Fund	2006 MF Meadowlands	0.01	11/01/13	12/01/13	239,467.21	239,467.21	5,188.57				244,655.78	244,655.78	-	0.00
Mutual Fund	2006 MF Meadowlands	0.01	11/01/13	12/01/13	200,710.77	200,710.77	13,281.00				213,991.77	213,991.77	-	0.00
Mutual Fund	2006 MF Meadowlands	0.01	11/01/13	12/01/13	60,324.86	60,324.86		(119.95)			60,204.91	60,204.91	-	0.00
	2006 MF Meadowlands Total				1,017,759.01	1,017,759.01	18,469.57	(15,669.65)	0.00	0.00	1,020,558.93	1,020,558.93	0.00	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	11/01/13	12/01/13	20,669.97	20,669.97		(15,852.49)			4,817.48	4,817.48	-	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	11/01/13	12/01/13	120,009.78	120,009.78	73,203.18				193,212.96	193,212.96	-	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	11/01/13	12/01/13	443,621.80	443,621.80		(275,253.31)			168,368.49	168,368.49	-	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	11/01/13	12/01/13	323,056.58	323,056.58	15,625.02				338,681.60	338,681.60	-	0.00
	2006 MF East Texas Pines Total				907,358.13	907,358.13	88,828.20	(291,105.80)	0.00	0.00	705,080.53	705,080.53	0.00	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	11/01/13	12/01/13	44.00	44.00	0.00				44.00	44.00	-	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	11/01/13	12/01/13	72,294.48	72,294.48	27,048.00				99,342.48	99,342.48	-	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	11/01/13	12/01/13	34,125.19	34,125.19	22,665.00				56,790.19	56,790.19	-	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	11/01/13	12/01/13	20,945.85	20,945.85	6,999.99				27,945.84	27,945.84	-	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	11/01/13	12/01/13	19.00	19.00	0.00				19.00	19.00	-	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	11/01/13	12/01/13	402.42	402.42	0.00				402.42	402.42	-	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	11/01/13	12/01/13	0.74	0.74	0.00				0.74	0.74	-	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	11/01/13	12/01/13	17,913.00	17,913.00		(6,516.61)			11,396.39	11,396.39	-	0.00
	2006 MF Villas at Henderson Total				145,744.68	145,744.68	56,712.99	(6,516.61)	0.00	0.00	195,941.06	195,941.06	0.00	0.00
Mutual Fund	2006 MF Aspen Parks Apts	0.00	11/01/13	12/01/13	109,920.54	109,920.54	147,770.21				257,690.75	257,690.75	-	0.00

**Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
Mutual Fund	2006 MF Aspen Parks Apts	0.00	11/01/13	12/01/13	12,847.97	12,847.97		(12,787.87)			60.10	60.10	-	0.00
Mutual Fund	2006 MF Aspen Parks Apts	0.00	11/01/13	12/01/13	5,650.38	5,650.38	0.05				5,650.43	5,650.43	-	0.00
	2006 MF Aspen Parks Apts Total				128,418.89	128,418.89	147,770.26	(12,787.87)	0.00	0.00	263,401.28	263,401.28	0.00	0.00
Mutual Fund	2006 MF Idlewild Apts	0.00	11/01/13	12/01/13	24,473.12	24,473.12		(13,605.00)			10,868.12	10,868.12	-	0.00
Mutual Fund	2006 MF Idlewild Apts	0.00	11/01/13	12/01/13	105,353.10	105,353.10		(76,276.23)			29,076.87	29,076.87	-	0.00
Mutual Fund	2006 MF Idlewild Apts	0.00	11/01/13	12/01/13	11,585.60	11,585.60	0.00				11,585.60	11,585.60	-	0.00
Mutual Fund	2006 MF Idlewild Apts	0.00	11/01/13	12/01/13	0.97	0.97	0.00				0.97	0.97	-	0.00
	2006 MF Idlewild Apts Total				141,412.79	141,412.79	0.00	(89,881.23)	0.00	0.00	51,531.56	51,531.56	0.00	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	11/01/13	12/01/13	13,242.44	13,242.44	6,370.32				19,612.76	19,612.76	-	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	11/01/13	12/01/13	888.02	888.02	0.00				888.02	888.02	-	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	11/01/13	12/01/13	101,873.84	101,873.84		(71,276.23)			30,597.61	30,597.61	-	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	11/01/13	12/01/13	1,707.95	1,707.95	0.00				1,707.95	1,707.95	-	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	11/01/13	12/01/13	0.97	0.97	0.00				0.97	0.97	-	0.00
	2007 MF Landcaster Apts Total				117,713.22	117,713.22	6,370.32	(71,276.23)	0.00	0.00	52,807.31	52,807.31	0.00	0.00
Mutual Fund	2007 MF Park Place	0.01	11/01/13	12/01/13	108,656.33	108,656.33		(12,883.11)			95,773.22	95,773.22	-	0.00
Mutual Fund	2007 MF Park Place	0.01	11/01/13	12/01/13	169,530.58	169,530.58	59,837.97				229,368.55	229,368.55	-	0.00
Mutual Fund	2007 MF Park Place	0.01	11/01/13	12/01/13	67,983.14	67,983.14		(115.23)			67,867.91	67,867.91	-	0.00
Mutual Fund	2007 MF Park Place	0.01	11/01/13	12/01/13	14,144.71	14,144.71	5,862.90				20,007.61	20,007.61	-	0.00
	2007 MF Park Place Total				360,314.76	360,314.76	65,700.87	(12,998.34)	0.00	0.00	413,017.29	413,017.29	0.00	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	11/01/13	12/01/13	57,965.94	57,965.94	23,871.00				81,836.94	81,836.94	-	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	11/01/13	12/01/13	4,463.70	4,463.70	215.75				4,679.45	4,679.45	-	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	11/01/13	12/01/13	11,218.34	11,218.34	3,041.92				14,260.26	14,260.26	-	0.00
	2007 MF Terrace @ Cibolo Total				73,647.98	73,647.98	27,128.67	0.00	0.00	0.00	100,776.65	100,776.65	0.00	0.00
Mutual Fund	2007 MF Santora Villas	0.01	11/01/13	12/01/13	155,585.21	155,585.21	58,833.76				214,418.97	214,418.97	-	0.00
Mutual Fund	2007 MF Santora Villas	0.01	11/01/13	12/01/13	90,606.84	90,606.84	9,602.23				100,209.07	100,209.07	-	0.00
Mutual Fund	2007 MF Santora Villas	0.01	11/01/13	12/01/13	57,734.71	57,734.71		(101.98)			57,632.73	57,632.73	-	0.00
Mutual Fund	2007 MF Santora Villas	0.01	11/01/13	12/01/13	7,012.44	7,012.44	102.17				7,114.61	7,114.61	-	0.00
Mutual Fund	2007 MF Santora Villas	0.01	11/01/13	12/01/13	10.24	10.24	0.02				10.26	10.26	-	0.00
Mutual Fund	2007 MF Santora Villas	0.01	11/01/13	12/01/13	14,277.92	14,277.92	3,718.14				17,996.06	17,996.06	-	0.00
	2007 MF Santora Villas Total				325,227.36	325,227.36	72,256.32	(101.98)	0.00	0.00	397,381.70	397,381.70	0.00	0.00
GNMA	2007 A/B MF Villas @ Mesquite	5.17	04/29/10	07/20/47	16,339,558.92	16,971,916.99			(43,670.21)		16,295,888.71	16,937,518.35	9,271.57	0.00
GIC's	2007 A/B MF Villas @ Mesquite	4.78	08/23/07	07/20/47	120,942.35	120,942.35	251,923.73				372,866.08	372,866.08	-	0.00
Mutual Fund	2007 A/B MF Villas @ Mesquite	0.00	11/01/13	12/01/13	7,262.13	7,262.13	0.00				7,262.13	7,262.13	-	0.00
	2007 A/B MF Villas @ Mesquite Total				16,467,763.40	17,100,121.47	251,923.73	0.00	(43,670.21)	0.00	16,676,016.92	17,317,646.56	9,271.57	0.00
GNMA	2007 MF Summit Point	5.32	10/01/10	06/15/47	9,203,847.66	9,769,516.14			(23,180.99)		9,180,666.67	9,753,356.66	7,021.51	0.00
Mutual Fund	2007 MF Summit Point	0.00	11/01/13	12/01/13	231,113.74	231,113.74	145,492.23				376,605.97	376,605.97	-	0.00
Mutual Fund	2007 MF Summit Point	0.00	11/01/13	12/01/13	8,202.26	8,202.26	0.08				8,202.34	8,202.34	-	0.00
	2007 MF Summit Point Total				9,443,163.66	10,008,832.14	145,492.31	0.00	(23,180.99)	0.00	9,565,474.98	10,138,164.97	7,021.51	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	11/01/13	12/01/13	4,242.38	4,242.38	2,475.00				6,717.38	6,717.38	-	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	11/01/13	12/01/13	164,543.00	164,543.00		(5,177.70)			159,365.30	159,365.30	-	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	11/01/13	12/01/13	76,008.91	76,008.91		(75,959.96)			48.95	48.95	-	0.00
	2007 MF Costa Rialto Total				244,794.29	244,794.29	2,475.00	(81,137.66)	0.00	0.00	166,131.63	166,131.63	0.00	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	11/01/13	12/01/13	6,983.73	6,983.73	6,315.06				13,298.79	13,298.79	-	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	11/01/13	12/01/13	4.59	4.59	0.00				4.59	4.59	-	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	11/01/13	12/01/13	56,468.21	56,468.21	32,796.77				89,264.98	89,264.98	-	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	11/01/13	12/01/13	569.86	569.86	0.00				569.86	569.86	-	0.00
	2007 MF Windshire Apts Total				64,026.39	64,026.39	39,111.83	0.00	0.00	0.00	103,138.22	103,138.22	0.00	0.00
Mutual Fund	2007 MF Residences @ Onion Crk	0.00	11/01/13	12/01/13	16,322.11	16,322.11		(15,423.36)			898.75	898.75	-	0.00
	2007 MF Residences @ Onion Crk Total				16,322.11	16,322.11	0.00	(15,423.36)	0.00	0.00	898.75	898.75	0.00	0.00
Mutual Fund	2008 MF West Oaks Apts	0.01	11/01/13	12/01/13	17,386.86	17,386.86	150.97				17,537.83	17,537.83	-	0.00
Mutual Fund	2008 MF West Oaks Apts	0.01	11/01/13	12/01/13	9,320.33	9,320.33	8,551.51				17,871.84	17,871.84	-	0.00
	2008 MF West Oaks Apts Total				26,707.19	26,707.19	8,702.48	0.00	0.00	0.00	35,409.67	35,409.67	0.00	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	11/01/13	12/01/13	12.09	12.09	0.24				12.33	12.33	-	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	11/01/13	12/01/13	14,426.72	14,426.72		(14,109.91)			316.81	316.81	-	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	11/01/13	12/01/13	11,319.65	11,319.65		(2,075.07)			9,244.58	9,244.58	-	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	11/01/13	12/01/13	22,199.93	22,199.93	33,605.62				55,805.55	55,805.55	-	0.00

**Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending November 30, 2013**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/13	Beginning Market Value 08/31/13	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 11/30/13	Ending Market Value 11/30/13	Change In Market Value	Recognized Gain
	2008 MF Costa Ibiza Apts Total				47,958.39	47,958.39	33,605.86	(16,184.98)	0.00	0.00	65,379.27	65,379.27	0.00	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	11/01/13	12/01/13	1,432.21	1,432.21	0.15				1,432.36	1,432.36	-	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	11/01/13	12/01/13	33,210.64	33,210.64	47,736.15				80,946.79	80,946.79	-	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	11/01/13	12/01/13	3,911.84	3,911.84	5,940.00				9,851.84	9,851.84	-	0.00
	2008 MF Addison Park Apts Total				38,554.69	38,554.69	53,676.30	0.00	0.00	0.00	92,230.99	92,230.99	0.00	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	11/01/13	12/01/13	1.67	1.67	0.00				1.67	1.67	-	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	11/01/13	12/01/13	70,870.47	70,870.47		(13,208.34)			57,662.13	57,662.13	-	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	11/01/13	12/01/13	79,961.53	79,961.53		(62,026.37)			17,935.16	17,935.16	-	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	11/01/13	12/01/13	2.80	2.80	0.00				2.80	2.80	-	0.00
	2008 MF Alta Cullen Ref Total				150,836.47	150,836.47	0.00	(75,234.71)	0.00	0.00	75,601.76	75,601.76	0.00	0.00
Mutual Fund	2009 MF Costa Mariposa	0.01	11/01/13	12/01/13	10,947.92	10,947.92	14,705.16				25,653.08	25,653.08	-	0.00
	2009 MF Costa Mariposa Total				10,947.92	10,947.92	14,705.16	0.00	0.00	0.00	25,653.08	25,653.08	0.00	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	11/01/13	12/01/13	2,166.80	2,166.80	166.72				2,333.52	2,333.52	-	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	11/01/13	12/01/13	108,448.69	108,448.69		(78,468.91)			29,979.78	29,979.78	-	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	11/01/13	12/01/13	0.02	0.02	0.00				0.02	0.02	-	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	11/01/13	12/01/13	0.17	0.17	0.00				0.17	0.17	-	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	11/01/13	12/01/13	8,356.14	8,356.14	2,710.80				11,066.94	11,066.94	-	0.00
	2009 MF Woodmont Apts Total				118,971.82	118,971.82	2,877.52	(78,468.91)	0.00	0.00	43,380.43	43,380.43	0.00	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	11/01/13	12/01/13			14,047,056.30				14,047,056.30	14,047,056.30	-	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	11/01/13	12/01/13			56,737.57				56,737.57	56,737.57	-	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	11/01/13	12/01/13			453,094.44				453,094.44	453,094.44	-	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	11/01/13	12/01/13			5,000.00				5,000.00	5,000.00	-	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	11/01/13	12/01/13			7,500.00				7,500.00	7,500.00	-	0.00
	2013 MF Waters @ Willow Run Total				0.00	0.00	14,569,388.31	0.00	0.00	0.00	14,569,388.31	14,569,388.31	0.00	0.00
	Total Multifamily Investment Summary				64,137,571.30	65,754,672.48	20,375,983.38	(4,564,945.68)	(102,841.46)	0.00	79,845,767.54	81,476,475.07	13,606.35	0.00