

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
Repo Agmt	1980 Single Family Surplus Rev	0.07	10/30/15	11/02/15	4,561.29	4,561.29		(4,418.94)			142.35	142.35	-	
Repo Agmt	1980 Single Family Surplus Rev	0.07	10/30/15	11/02/15	148,383.46	148,383.46	873,842.90				1,022,226.36	1,022,226.36	-	
GIC's	1980 Single Family Surplus Rev	6.08	11/14/96	09/30/29	15,172,474.58	15,172,474.58	4,086,009.78				19,258,484.36	19,258,484.36	-	
Repo Agmt	1980 Single Family Surplus Rev	0.07	10/30/15	11/02/15	0.15	0.15	0.43				0.58	0.58	-	
GIC's	1980 Single Family Surplus Rev	6.08	05/19/14	09/30/29	4,542,129.69	4,542,129.69		(2,255,987.00)			2,286,142.69	2,286,142.69	-	
Repo Agmt	1980 Single Family Surplus Rev	0.07	10/30/15	11/02/15	112,338.64	112,338.64		(17,975.99)			94,362.65	94,362.65	-	
1980 Single Family Surplus Rev Total					19,979,887.81	19,979,887.81	4,959,853.11	(2,278,381.93)	0.00	0.00	22,661,358.99	22,661,358.99	0.00	0.00
Repo Agmt	1987 B Single Family	0.07	10/30/15	11/02/15	0.90	0.90	0.10				1.00	1.00	-	
Repo Agmt	1987 B Single Family	0.07	10/30/15	11/02/15	7,203.63	7,203.63					7,203.63	7,203.63	-	
1987 B Single Family Total					7,204.53	7,204.53	0.10	0.00	0.00	0.00	7,204.63	7,204.63	0.00	0.00
Repo Agmt	1995 A&B Single Family	0.07	10/30/15	11/02/15	8,057.96	8,057.96		(4,239.68)			3,818.28	3,818.28	-	
GIC's	1995 A&B Single Family	6.08	11/14/96	09/30/29	15,879.11	15,879.11		(8,206.47)			7,672.64	7,672.64	-	
FNMA	1995 A&B Single Family	6.15	07/30/96	06/01/26	30,259.89	35,276.08			(530.12)		29,729.77	33,407.79	(1,338.17)	
GNMA	1995 A&B Single Family	6.15	11/26/96	11/20/26	144,934.56	166,478.27			(3,191.48)		141,743.08	163,124.81	(161.98)	
GNMA	1995 A&B Single Family	6.15	05/29/97	05/20/27	32,563.80	36,774.28			(512.39)		32,051.41	36,249.81	(12.08)	
1995 A&B Single Family Total					231,695.32	262,465.70	0.00	(12,446.15)	(4,233.99)	0.00	215,015.18	244,273.33	(1,512.23)	0.00
Repo Agmt	1996 A-C Single Family	0.07	10/30/15	11/02/15	14,507.84	14,507.84	2.02				14,509.86	14,509.86	-	
1996 A-C Single Family Total					14,507.84	14,507.84	2.02	0.00	0.00	0.00	14,509.86	14,509.86	0.00	0.00
Repo Agmt	1996 D&E Single Family	0.07	10/30/15	11/02/15	290,092.00	290,092.00					290,092.00	290,092.00	-	
Repo Agmt	1996 D&E Single Family	0.07	10/30/15	11/02/15	18,408.74	18,408.74	2.68				18,411.42	18,411.42	-	
1996 D&E Single Family Total					308,500.74	308,500.74	2.68	0.00	0.00	0.00	308,503.42	308,503.42	0.00	0.00
Repo Agmt	1997 D-F Single Family	0.07	10/30/15	11/02/15	369,274.37	369,274.37		(124,710.96)			244,563.41	244,563.41	-	
FNMA	1997 D-F Single Family	6.25	06/29/98	06/01/28	56,165.41	63,904.62			(729.67)		55,435.74	63,014.00	(160.95)	
FNMA	1997 D-F Single Family	6.25	11/30/98	10/01/28	59,408.49	67,582.50			(1,259.67)		58,148.82	66,069.26	(253.57)	
GNMA	1997 D-F Single Family	6.25	05/19/98	05/20/28	195,338.39	221,314.55			(4,921.17)		190,417.22	216,144.55	(248.83)	
GNMA	1997 D-F Single Family	5.45	07/24/00	06/20/30	228,700.08	256,297.37			(38,011.72)		190,688.36	209,862.13	(8,423.52)	
GNMA	1997 D-F Single Family	6.25	08/14/98	07/20/28	91,347.12	103,485.36			(2,354.89)		88,992.23	101,007.10	(123.37)	
GNMA	1997 D-F Single Family	5.45	08/28/00	08/20/30	75,892.49	84,028.25			(28,614.64)		47,277.85	52,032.65	(3,380.96)	
GNMA	1997 D-F Single Family	6.25	06/30/98	06/20/28	161,765.49	183,314.30			(2,232.01)		159,533.48	181,124.77	42.48	
GNMA	1997 D-F Single Family	6.25	09/18/98	08/20/28	271,257.19	307,836.34			(5,588.68)		265,668.51	302,283.07	35.41	
FNMA	1997 D-F Single Family	6.25	03/31/99	11/01/28	59,670.60	67,894.40			(1,432.05)		58,238.55	66,189.86	(272.49)	
GNMA	1997 D-F Single Family	6.25	11/30/98	11/20/28	204,145.35	231,535.44			(55,458.62)		148,686.73	168,506.58	(7,570.24)	
GNMA	1997 D-F Single Family	6.25	11/30/98	10/20/28	267,916.09	303,795.44			(71,266.07)		196,650.02	222,617.68	(9,911.69)	
FNMA	1997 D-F Single Family	6.25	05/27/99	04/01/29	46,126.39	52,501.98			(702.82)		45,423.57	51,635.70	(163.46)	
GNMA	1997 D-F Single Family	6.25	02/16/99	02/20/29	810,499.44	938,436.83			(119,557.19)		690,942.25	785,338.83	(33,540.81)	
GNMA	1997 D-F Single Family	6.25	03/31/99	03/20/29	431,799.87	494,186.32			(5,894.77)		425,905.10	488,960.35	668.80	
GNMA	1997 D-F Single Family	6.25	05/27/99	04/20/29	155,361.18	175,617.19			(8,485.01)		146,876.17	166,403.38	(728.80)	
GNMA	1997 D-F Single Family	5.45	06/22/99	06/20/29	102,480.05	113,322.49			(24,869.31)		77,610.74	85,410.67	(3,042.51)	
GNMA	1997 D-F Single Family	5.45	07/30/99	07/20/29	193,380.64	215,818.50			(7,372.96)		186,007.68	206,581.90	(1,863.64)	
GNMA	1997 D-F Single Family	5.45	08/26/99	08/20/29	80,978.88	89,650.88			(1,095.18)		79,883.70	88,020.63	(535.07)	
GNMA	1997 D-F Single Family	5.45	09/30/99	09/20/29	102,943.69	114,025.53			(1,373.99)		101,569.70	111,976.49	(675.05)	
FNMA	1997 D-F Single Family	5.45	12/21/99	11/01/29	49,105.15	54,799.36			(1,552.09)		47,553.06	52,976.95	(270.32)	
GNMA	1997 D-F Single Family	5.45	10/29/99	10/20/29	273,136.84	306,683.49			(6,246.25)		266,890.59	298,282.24	(2,155.00)	
GNMA	1997 D-F Single Family	5.45	11/18/99	11/20/29	231,236.19	259,125.64			(2,980.01)		228,256.18	254,674.61	(1,471.02)	
GNMA	1997 D-F Single Family	5.45	12/30/99	12/20/29	554,109.38	622,231.59			(7,532.65)		546,576.73	610,930.68	(3,768.26)	
GNMA	1997 D-F Single Family	5.45	01/28/00	01/20/30	827,048.38	931,868.48			(11,118.19)		815,930.19	915,522.61	(5,227.68)	
GNMA	1997 D-F Single Family	5.45	02/22/00	01/20/30	415,014.71	462,924.01			(5,058.55)		409,956.16	455,137.42	(2,728.04)	
GNMA	1997 D-F Single Family	5.45	03/27/00	02/20/30	104,686.30	115,899.26			(2,248.93)		102,437.37	112,873.70	(776.63)	
FNMA	1997 D-F Single Family	5.45	02/23/00	01/01/30	49,579.65	55,344.25			(558.40)		49,021.25	54,628.78	(157.07)	
GNMA	1997 D-F Single Family	5.45	04/27/00	03/20/30	117,709.59	130,318.60			(1,549.26)		116,160.33	127,997.02	(772.32)	
GNMA	1997 D-F Single Family	5.45	05/30/00	05/20/30	115,732.98	128,175.49			(36,777.89)		78,955.09	86,851.44	(4,546.16)	
GNMA	1997 D-F Single Family	5.45	06/21/00	06/20/30	674,998.72	758,995.54			(7,840.23)		667,158.49	746,703.79	(4,451.52)	
FNMA	1997 D-F Single Family	5.45	05/30/00	05/01/30	80,549.82	89,897.57			(1,393.10)		79,156.72	88,196.37	(308.10)	

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GNMA	1997 D-F Single Family	5.45	10/30/00	10/20/30	155,097.65	171,716.35			(2,799.31)		152,298.34	167,819.05	(1,097.99)	
FNMA	1997 D-F Single Family	5.45	07/24/00	06/01/30	97,381.31	108,680.44			(1,226.94)		96,154.37	107,133.24	(320.26)	
GNMA	1997 D-F Single Family	5.45	12/21/00	05/20/30	51,711.04	57,257.03			(608.03)		51,103.01	56,314.99	(334.01)	
FNMA	1997 D-F Single Family	5.45	10/06/00	09/01/30	111,524.05	124,495.34			(1,741.55)		109,782.50	122,349.23	(404.56)	
FNMA	1997 D-F Single Family	5.45	10/30/00	08/01/30	137,717.55	153,731.39			(4,329.68)		133,387.87	148,647.48	(754.23)	
GNMA	1997 D-F Single Family	4.49	05/12/05	05/20/35	25,475.11	27,366.71			(7,143.08)		18,332.03	19,302.82	(920.81)	
GNMA	1997 D-F Single Family	4.49	07/14/05	07/20/35	6,014.35	6,168.45			(44.67)		5,969.68	6,119.44	(4.34)	
GNMA	1997 D-F Single Family	4.49	05/26/05	05/20/35	19,518.29	20,772.05			(12,955.57)		6,562.72	6,978.67	(837.81)	
GNMA	1997 D-F Single Family	4.49	06/02/05	06/20/35	32,626.81	35,575.80			(247.50)		32,379.31	35,309.46	(18.84)	
GNMA	1997 D-F Single Family	4.49	06/09/05	06/20/35	39,968.24	42,949.27			(7,107.91)		32,860.33	34,889.22	(952.14)	
GNMA	1997 D-F Single Family	4.49	06/15/05	06/20/35	30,188.80	32,275.72			(465.36)		29,723.44	31,762.07	(48.29)	
GNMA	1997 D-F Single Family	4.49	06/23/05	06/20/35	36,361.42	38,431.05			(372.09)		35,989.33	38,289.46	230.50	
GNMA	1997 D-F Single Family	4.49	06/29/05	06/20/35	27,570.86	29,660.53			(206.30)		27,364.56	29,300.51	(153.72)	
GNMA	1997 D-F Single Family	4.49	09/08/05	09/20/35	5,019.25	5,361.54			(36.13)		4,983.12	5,318.85	(6.56)	
GNMA	1997 D-F Single Family	4.49	07/21/05	07/20/35	5,248.99	5,634.89			(38.01)		5,210.98	5,589.42	(7.46)	
GNMA	1997 D-F Single Family	4.49	08/04/05	08/20/35	4,304.07	4,652.79			(37.02)		4,267.05	4,608.48	(7.29)	
FNMA	1997 D-F Single Family	4.49	07/28/05	07/01/35	12,377.27	13,455.26			(112.03)		12,265.24	13,291.75	(51.48)	
FNMA	1997 D-F Single Family	4.49	10/20/05	09/01/35	5,333.80	5,791.27			(39.41)		5,294.39	5,731.69	(20.17)	
1997 D-F Single Family Total					8,260,797.78	9,254,061.82	0.00	(124,710.96)	(505,586.56)	0.00	7,630,500.26	8,521,274.45	(102,489.85)	0.00
Repo Agmt	2002A Single Family (JR Lien)	0.07	10/30/15	11/02/15	146,145.58	146,145.58		(37,584.71)			108,560.87	108,560.87	-	
Repo Agmt	2002A Single Family (JR Lien)	0.07	10/30/15	11/02/15	50,781.37	50,781.37		(1,759.02)			49,022.35	49,022.35	-	
2002A Single Family (JR Lien) Total					196,926.95	196,926.95	0.00	(39,343.73)	0.00	0.00	157,583.22	157,583.22	0.00	0.00
Repo Agmt	2004 A/B Single Family	0.07	10/30/15	11/02/15	4,877,032.24	4,877,032.24		(4,185,316.66)			691,715.58	691,715.58	-	
GIC's	2004 A/B Single Family	3.96	04/25/05	03/01/36	3,741,299.09	3,741,299.09	1,827,852.33				5,569,151.42	5,569,151.42	-	
GNMA	2004 A/B Single Family	4.49	07/08/04	07/20/34	345,671.24	369,259.65			(3,056.40)		342,614.84	364,324.45	(1,878.80)	
GNMA	2004 A/B Single Family	4.49	09/16/04	08/20/34	1,039,412.42	1,128,846.39			(9,093.86)		1,030,318.56	1,113,249.91	(6,502.62)	
GNMA	2004 A/B Single Family	4.49	09/29/04	09/20/34	253,332.90	265,817.95			(2,032.93)		251,299.97	267,370.07	3,585.05	
GNMA	2004 A/B Single Family	4.49	10/07/04	10/20/34	539,383.46	578,316.96			(5,845.66)		533,537.80	569,345.41	(3,125.89)	
GNMA	2004 A/B Single Family	4.49	07/15/04	07/20/34	1,028,314.20	1,116,627.81			(9,547.18)		1,018,767.02	1,100,604.94	(6,475.69)	
GNMA	2004 A/B Single Family	4.49	07/22/04	07/20/34	493,672.23	528,695.60			(4,338.82)		489,333.41	521,608.66	(2,748.12)	
GNMA	2004 A/B Single Family	4.49	07/29/04	07/20/34	543,448.24	579,757.84			(88,136.11)		455,312.13	482,638.02	(8,983.71)	
GNMA	2004 A/B Single Family	4.49	08/19/04	08/20/34	1,598,541.06	1,736,458.25			(13,388.29)		1,585,152.77	1,713,146.36	(9,923.60)	
GNMA	2004 A/B Single Family	5.00	08/19/04	08/20/34	223,081.32	243,264.11			(1,698.72)		221,382.60	241,256.16	(309.23)	
GNMA	2004 A/B Single Family	4.49	08/26/04	08/20/34	690,075.82	739,360.76			(91,937.69)		598,138.13	636,405.53	(11,017.54)	
GNMA	2004 A/B Single Family	5.00	12/09/04	11/20/34	123,817.81	135,030.10			(939.24)		122,878.57	133,918.22	(172.64)	
GNMA	2004 A/B Single Family	4.49	10/14/04	10/20/34	641,407.34	688,450.04			(5,146.54)		636,260.80	679,682.23	(3,621.27)	
GNMA	2004 A/B Single Family	5.00	10/21/04	10/20/34	191,247.90	204,696.15			(1,505.41)		189,742.49	202,319.93	(870.81)	
GNMA	2004 A/B Single Family	4.49	10/21/04	10/20/34	594,195.10	637,496.69			(5,125.25)		589,069.85	628,994.76	(3,376.68)	
GNMA	2004 A/B Single Family	5.00	10/28/04	10/20/34	84,472.40	87,385.83			(624.07)		83,848.33	86,686.76	(75.00)	
GNMA	2004 A/B Single Family	4.49	10/28/04	10/20/34	291,216.35	311,261.82			(2,319.55)		288,896.80	307,370.89	(1,571.38)	
GNMA	2004 A/B Single Family	4.49	11/04/04	11/20/34	1,073,616.30	1,166,330.27			(121,668.74)		951,947.56	1,022,040.85	(22,620.68)	
GNMA	2004 A/B Single Family	5.00	11/23/04	11/20/34	105,803.35	115,262.99			(776.51)		105,026.84	114,454.23	(32.25)	
GNMA	2004 A/B Single Family	4.49	11/23/04	11/20/34	555,136.85	592,391.19			(5,096.57)		550,040.28	584,386.54	(2,908.08)	
GNMA	2004 A/B Single Family	4.49	12/23/04	12/20/34	318,248.81	340,387.01			(2,874.89)		315,373.92	335,758.24	(1,753.88)	
GNMA	2004 A/B Single Family	5.00	12/29/04	12/20/34	209,458.90	226,995.79			(1,540.16)		207,918.74	224,295.70	(1,159.93)	
GNMA	2004 A/B Single Family	4.49	12/29/04	12/20/34	89,682.09	95,782.82			(686.77)		88,995.32	94,971.74	(124.31)	
GNMA	2004 A/B Single Family	4.49	01/13/05	01/20/35	44,038.21	45,218.73			(745.48)		43,292.73	44,426.55	(46.70)	
GNMA	2004 A/B Single Family	4.49	01/19/05	01/20/35	277,220.98	296,269.90			(2,312.78)		274,908.20	292,457.51	(1,499.61)	
GNMA	2004 A/B Single Family	4.49	02/03/05	02/20/35	455,955.10	488,460.46			(3,820.88)		452,134.22	482,107.44	(2,532.14)	
GNMA	2004 A/B Single Family	4.49	02/10/05	02/20/35	640,864.90	682,266.41			(5,942.04)		634,922.86	675,380.67	(943.70)	
GNMA	2004 A/B Single Family	4.49	02/17/05	02/20/35	175,921.19	185,001.28			(1,758.76)		174,162.43	182,595.28	(647.24)	
GNMA	2004 A/B Single Family	4.49	03/03/05	03/20/35	95,499.29	101,992.91			(727.29)		94,772.00	101,130.66	(134.96)	
GNMA	2004 A/B Single Family	5.00	03/10/05	03/20/35	156,628.43	170,825.94			(1,118.09)		155,510.34	169,497.22	(210.63)	
GNMA	2004 A/B Single Family	4.49	03/24/05	03/20/35	66,464.47	71,905.08			(992.41)		65,472.06	70,773.61	(139.06)	
GNMA	2004 A/B Single Family	5.00	04/07/05	04/20/35	110,094.02	120,074.25			(780.32)		109,313.70	119,146.48	(147.45)	
GNMA	2004 A/B Single Family	5.00	04/28/05	04/20/35	176,079.93	192,047.96			(1,294.66)		174,785.27	190,513.06	(240.24)	

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GNMA	2004 A/B Single Family	4.49	05/05/05	04/20/35	196,717.13	209,297.08			(1,989.44)		194,727.69	206,334.60	(973.04)	
GNMA	2004 A/B Single Family	5.00	05/12/05	04/20/35	87,625.26	95,578.62			(647.57)		86,977.69	94,808.51	(122.54)	
GNMA	2004 A/B Single Family	4.49	05/12/05	04/20/35	241,237.37	258,054.24			(1,906.43)		239,330.94	255,808.58	(339.23)	
GNMA	2004 A/B Single Family	5.00	06/03/05	05/20/35	106,988.05	116,690.69			(780.85)		106,207.20	115,764.38	(145.46)	
GNMA	2004 A/B Single Family	4.49	07/07/05	06/20/35	179,193.63	190,659.96			(1,375.25)		177,818.38	189,048.86	(235.85)	
GNMA	2004 A/B Single Family	5.00	05/26/05	05/20/35	102,900.28	112,228.53			(1,073.21)		101,827.07	110,986.47	(168.85)	
GNMA	2004 A/B Single Family	4.49	05/26/05	05/20/35	231,201.42	246,952.92			(1,773.96)		229,427.46	244,869.56	(309.40)	
GNMA	2004 A/B Single Family	5.00	06/02/05	05/20/35	127,578.62	139,145.89			(1,338.87)		126,239.75	137,596.90	(210.12)	
GNMA	2004 A/B Single Family	5.00	06/15/05	06/20/35	241,156.10	263,057.24			(105,684.03)		135,472.07	147,508.27	(9,864.94)	
GNMA	2004 A/B Single Family	4.49	09/08/05	09/20/35	129,816.29	138,534.53			(956.32)		128,859.97	137,409.40	(168.81)	
GNMA	2004 A/B Single Family	5.00	09/22/05	09/20/35	165,832.97	180,892.43			(1,126.00)		164,706.97	179,550.07	(216.36)	
GNMA	2004 A/B Single Family	4.49	07/21/05	07/20/35	218,695.41	233,604.91			(1,682.09)		217,013.32	231,621.07	(301.75)	
GNMA	2004 A/B Single Family	5.00	07/21/05	07/20/35	18,869.37	20,583.30			(138.13)		18,731.24	20,419.08	(26.09)	
GNMA	2004 A/B Single Family	4.49	07/28/05	07/20/35	1,135,939.89	1,232,240.72			(242,561.26)		893,378.63	945,174.31	(44,505.15)	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	48,731.38	53,159.42			(360.14)		48,371.24	52,731.59	(67.69)	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	169,244.22	184,605.78			(1,431.73)		167,812.49	182,926.15	(247.90)	
GNMA	2004 A/B Single Family	5.00	10/27/05	10/20/35	52,151.61	56,832.56			(358.29)		51,793.32	56,470.35	(3.92)	
GNMA	2004 A/B Single Family	4.49	10/27/05	09/20/35	93,031.95	99,296.76			(712.50)		92,319.45	98,461.35	(122.91)	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	59,860.62	65,302.31			(427.92)		59,432.70	64,792.52	(81.87)	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	48,145.47	52,465.00			(338.40)		47,807.07	52,117.98	(8.62)	
GNMA	2004 A/B Single Family	4.49	09/29/05	09/20/35	100,150.93	106,987.06			(2,907.83)		97,243.10	103,793.98	(285.25)	
GNMA	2004 A/B Single Family	5.00	11/03/05	11/20/35	75,663.87	82,548.44			(533.80)		75,130.07	81,911.75	(102.89)	
GNMA	2004 A/B Single Family	4.49	11/17/05	10/20/35	102,930.70	109,863.50			(753.39)		102,177.31	108,976.31	(133.80)	
GNMA	2004 A/B Single Family	5.00	11/17/05	11/20/35	394,356.27	431,060.01			(2,780.44)		391,575.83	427,745.47	(534.10)	
GNMA	2004 A/B Single Family	5.00	11/22/05	11/20/35	92,910.39	101,362.64			(622.54)		92,287.85	100,616.74	(123.36)	
GNMA	2004 A/B Single Family	5.00	11/29/05	11/20/35	847,991.74	938,412.59			(5,976.01)		842,015.73	931,240.30	(1,196.28)	
GNMA	2004 A/B Single Family	5.00	12/22/05	12/20/35	597,233.31	651,233.27			(105,273.97)		491,959.34	527,716.40	(18,242.90)	
GNMA	2004 A/B Single Family	5.00	01/05/06	01/20/36	494,883.38	539,339.97			(3,484.45)		491,398.93	539,233.33	(3,377.81)	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	93,586.46	100,725.05			(1,013.88)		92,572.58	99,584.32	(126.85)	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	458,307.72	502,193.47			(131,677.47)		326,630.25	355,721.10	(14,794.90)	
GNMA	2004 A/B Single Family	4.49	01/12/06	12/20/35	67,770.32	72,829.83			(901.07)		66,869.25	71,807.18	(121.58)	
GNMA	2004 A/B Single Family	5.00	03/09/06	03/20/36	1,072,980.25	1,192,808.83			(113,452.87)		959,527.38	1,050,188.22	(29,167.74)	
GNMA	2004 A/B Single Family	5.00	03/02/06	03/20/36	138,294.98	146,695.52			(2,204.10)		136,090.88	143,934.92	(556.50)	
GNMA	2004 A/B Single Family	5.00	03/02/06	01/20/36	87,315.68	93,951.29			(1,119.72)		86,195.96	92,700.46	(131.11)	
GNMA	2004 A/B Single Family	5.00	01/19/06	01/20/36	411,619.86	452,051.97			(3,077.73)		408,542.13	448,392.72	(581.52)	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	602,142.20	648,277.13			(4,110.49)		598,031.71	641,234.80	(2,931.84)	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	105,921.29	113,997.64			(885.07)		105,036.22	112,989.95	(122.62)	
GNMA	2004 A/B Single Family	4.49	02/09/06	01/20/36	56,272.71	60,089.09			(443.79)		55,828.92	59,569.88	(75.42)	
GNMA	2004 A/B Single Family	5.00	02/09/06	02/20/36	442,215.00	485,627.52			(3,077.14)		439,137.86	481,957.00	(593.38)	
GNMA	2004 A/B Single Family	5.00	02/09/06	01/20/36	99,046.53	106,601.67			(703.42)		98,343.11	105,792.00	(106.25)	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	697,687.41	771,832.97			(5,332.67)		692,354.74	764,553.92	(1,946.38)	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	524,706.73	571,853.76			(14,918.29)		509,788.44	562,087.40	(5,151.93)	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	35,963.03	36,427.13			(340.20)		35,622.83	36,084.97	(1.96)	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	127,600.90	139,255.01			(845.62)		126,755.28	138,235.39	(174.00)	
GNMA	2004 A/B Single Family	4.49	03/23/06	02/20/36	103,721.50	110,758.57			(847.76)		102,873.74	109,769.77	(141.04)	
GNMA	2004 A/B Single Family	5.00	03/23/06	03/20/36	440,621.50	480,234.08			(3,025.93)		437,595.57	480,297.90	(3,089.75)	
GNMA	2004 A/B Single Family	5.00	03/30/06	03/20/36	367,752.12	400,815.63			(2,589.35)		365,162.77	398,897.98	(671.70)	
GNMA	2004 A/B Single Family	5.00	04/13/06	04/20/36	86,514.25	94,290.61			(1,013.46)		85,500.79	93,200.85	(76.30)	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	146,108.35	157,229.00			(981.17)		145,127.18	156,101.30	(146.53)	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	223,756.66	244,219.24			(1,624.97)		222,131.69	242,291.74	(302.53)	
GNMA	2004 A/B Single Family	5.00	04/27/06	04/20/36	352,782.05	383,308.87			(2,428.14)		350,353.91	378,890.22	(1,990.51)	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	464,680.01	510,379.60			(3,083.43)		461,596.58	506,672.76	(623.41)	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	68,953.09	74,217.07			(649.84)		68,303.25	73,477.69	(89.54)	
GNMA	2004 A/B Single Family	4.49	05/25/06	04/20/36	52,511.18	56,075.95			(361.46)		52,149.72	55,647.55	(66.94)	
GNMA	2004 A/B Single Family	5.00	05/25/06	05/20/36	101,494.88	109,111.72			(1,737.63)		99,757.25	107,254.72	(119.37)	
GNMA	2004 A/B Single Family	5.00	06/01/06	05/20/36	559,597.44	614,269.90			(5,024.28)		554,573.16	608,693.96	(551.66)	
GNMA	2004 A/B Single Family	5.00	06/08/06	06/20/36	110,946.03	121,055.34			(2,145.58)		108,800.45	118,635.57	(274.19)	
GNMA	2004 A/B Single Family	5.00	06/15/06	05/20/36	193,285.19	207,719.89			(1,323.91)		191,961.28	206,192.76	(203.22)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	525,256.10	579,036.42			(3,831.99)		521,424.11	574,408.24	(796.19)	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	127,532.62	137,265.17			(1,772.18)		125,760.44	135,283.14	(209.85)	
GNMA	2004 A/B Single Family	5.00	07/06/06	07/20/36	669,711.38	734,138.41			(209,616.78)		460,094.60	501,146.87	(23,374.76)	
GNMA	2004 A/B Single Family	4.49	07/06/06	06/20/36	156,691.52	167,331.00			(1,143.35)		155,548.17	165,985.28	(202.37)	
GNMA	2004 A/B Single Family	5.00	07/13/06	06/20/36	71,864.54	78,426.12			(563.55)		71,300.99	77,758.74	(103.83)	
GNMA	2004 A/B Single Family	5.00	07/19/06	07/20/36	216,403.78	235,886.23			(1,390.25)		215,013.53	234,516.23	20.25	
GNMA	2004 A/B Single Family	5.00	07/19/06	06/20/36	58,018.04	62,447.66			(390.42)		57,627.62	61,994.32	(62.92)	
GNMA	2004 A/B Single Family	5.00	08/09/06	08/20/36	273,287.15	298,301.76			(1,763.25)		271,523.90	296,172.54	(365.97)	
GNMA	2004 A/B Single Family	5.00	08/23/06	08/20/36	435,804.87	478,875.79			(2,852.06)		432,952.81	475,406.65	(617.08)	
GNMA	2004 A/B Single Family	5.00	09/12/06	08/20/36	379,760.41	415,703.36			(2,674.37)		377,086.04	412,495.43	(533.56)	
GNMA	2004 A/B Single Family	4.49	09/20/06	08/20/36	105,573.40	112,749.19			(722.04)		104,851.36	111,892.93	(134.22)	
GNMA	2004 A/B Single Family	5.00	09/20/06	08/20/36	53,240.30	56,717.98			(430.83)		52,809.47	56,235.73	(51.42)	
GNMA	2004 A/B Single Family	5.00	09/26/06	09/20/36	144,756.65	158,000.95			(921.17)		143,835.48	156,885.67	(194.11)	
GNMA	2004 A/B Single Family	5.00	10/17/06	10/20/36	186,470.15	203,531.52			(1,194.09)		185,276.06	202,086.69	(250.74)	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	513,457.45	564,004.21			(3,313.55)		510,143.90	559,984.32	(706.34)	
GNMA	2004 A/B Single Family	4.49	11/14/06	10/20/36	104,185.97	111,271.06			(779.19)		103,406.78	110,355.84	(136.03)	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	56,909.68	61,247.87			(370.67)		56,539.01	60,815.96	(61.24)	
GNMA	2004 A/B Single Family	5.00	11/28/06	11/20/36	210,053.45	229,297.35			(1,429.42)		208,624.03	227,577.66	(290.27)	
GNMA	2004 A/B Single Family	5.00	12/12/06	11/20/36	88,253.74	96,331.04			(545.62)		87,708.12	95,669.39	(116.03)	
GNMA	2004 A/B Single Family	5.00	01/09/07	08/20/36	63,249.19	68,066.14			(408.83)		62,840.36	67,590.77	(66.54)	
GNMA	2004 A/B Single Family	5.00	04/10/07	02/20/37	170,535.41	186,167.31			(1,151.21)		169,384.20	184,779.33	(236.77)	
GNMA	2004 A/B Single Family	4.49	07/03/07	05/20/37	172,171.39	183,825.10			(2,266.52)		169,904.87	181,265.47	(293.11)	
FNMA	2004 A/B Single Family	4.49	08/12/04	08/01/34	68,541.84	74,445.17			(646.05)		67,895.79	73,510.34	(288.78)	
FNMA	2004 A/B Single Family	4.49	08/26/04	08/01/34	198,314.53	215,423.33			(1,690.45)		196,624.08	212,908.17	(824.71)	
FNMA	2004 A/B Single Family	4.49	10/28/04	10/01/34	100,752.02	109,433.83			(791.70)		99,960.32	108,230.78	(411.35)	
FNMA	2004 A/B Single Family	5.00	10/28/04	10/01/34	70,021.44	77,395.96			(521.95)		69,499.49	76,826.49	(47.52)	
FNMA	2004 A/B Single Family	4.49	11/10/04	10/01/34	180,654.27	196,229.30			(1,717.96)		178,936.31	193,741.62	(769.72)	
FNMA	2004 A/B Single Family	5.00	11/23/04	11/01/34	117,192.34	129,536.50			(903.01)		116,289.33	128,550.71	(82.78)	
FNMA	2004 A/B Single Family	4.49	02/10/05	01/01/35	125,945.80	136,776.80			(62,585.62)		63,360.18	68,596.57	(5,594.61)	
FNMA	2004 A/B Single Family	5.00	02/10/05	02/01/35	42,564.95	47,050.12			(322.16)		42,242.79	46,698.50	(29.46)	
FNMA	2004 A/B Single Family	5.00	03/29/05	04/01/35	45,103.99	49,857.81			(1,046.17)		44,057.82	48,706.10	(105.54)	
FNMA	2004 A/B Single Family	4.49	04/21/05	04/01/35	69,287.39	75,231.11			(525.45)		68,761.94	74,442.40	(263.26)	
FNMA	2004 A/B Single Family	5.00	06/29/05	06/01/35	99,616.19	110,119.28			(825.91)		98,790.28	109,216.88	(76.49)	
FNMA	2004 A/B Single Family	4.49	07/14/05	04/01/35	121,891.00	132,415.23			(1,149.36)		120,741.64	130,748.37	(517.50)	
FNMA	2004 A/B Single Family	5.00	07/14/05	07/01/35	62,760.53	69,378.36			(434.72)		62,325.81	68,904.48	(39.16)	
FNMA	2004 A/B Single Family				145,396.39	160,732.47			(145,396.39)		0.00	0.00	(15,336.08)	
FNMA	2004 A/B Single Family	4.49	10/06/05	09/01/35	111,382.75	120,898.01			(956.24)		110,426.51	119,510.87	(430.90)	
FNMA	2004 A/B Single Family	5.00	10/20/05	09/01/35	175,691.49	194,238.68			(2,886.78)		172,804.71	191,051.82	(300.08)	
FNMA	2004 A/B Single Family	5.00	11/17/05	10/01/35	93,883.35	103,788.14			(746.17)		93,137.18	102,973.13	(68.84)	
FNMA	2004 A/B Single Family	5.00	12/15/05	12/01/35	148,774.46	164,473.12			(1,047.36)		147,727.10	163,330.92	(94.84)	
FNMA	2004 A/B Single Family	4.49	12/29/05	12/01/35	223,594.49	242,902.47			(2,580.89)		221,013.60	239,333.02	(988.56)	
FNMA	2004 A/B Single Family	5.00	12/29/05	12/01/35	328,646.80	363,399.54			(144,504.54)		184,142.26	203,593.28	(15,301.72)	
FNMA	2004 A/B Single Family	5.00	01/12/06	12/01/35	105,436.99	114,999.88			(744.64)		104,692.35	114,217.60	(37.64)	
FNMA	2004 A/B Single Family	5.00	01/26/06	01/01/36	220,655.59	243,943.06			(1,585.07)		219,070.52	242,214.19	(143.80)	
FNMA	2004 A/B Single Family	5.00	02/09/06	01/01/36	120,224.03	132,912.85			(819.33)		119,404.70	132,019.73	(73.79)	
FNMA	2004 A/B Single Family	5.00	02/16/06	02/01/36	188,613.77	208,542.72			(1,258.80)		187,354.97	207,150.33	(133.59)	
FNMA	2004 A/B Single Family	5.00	02/23/06	02/01/36	476,748.49	528,175.11			(3,269.87)		473,478.62	526,033.00	1,127.76	
FNMA	2004 A/B Single Family	5.00	03/09/06	02/01/36	133,907.82	148,042.67			(899.72)		133,008.10	147,062.24	(80.71)	
FNMA	2004 A/B Single Family	5.00	03/16/06	03/01/36	224,763.49	248,490.19			(1,898.77)		222,864.72	246,414.87	(176.55)	
FNMA	2004 A/B Single Family	5.00	03/23/06	03/01/36	74,755.53	82,647.12			(497.86)		74,257.67	82,104.67	(44.59)	
FNMA	2004 A/B Single Family	5.00	03/30/06	03/01/36	141,445.50	156,377.52			(63,360.09)		78,085.41	86,337.04	(6,680.39)	
FNMA	2004 A/B Single Family	5.00	04/13/06	03/01/36	80,051.33	88,502.61			(528.44)		79,522.89	87,926.81	(47.36)	
FNMA	2004 A/B Single Family	5.00	04/20/06	04/01/36	92,305.04	102,050.59			(1,041.20)		91,263.84	100,909.14	(100.25)	
FNMA	2004 A/B Single Family	5.00	04/27/06	03/01/36	230,376.49	251,291.01			(5,004.04)		225,372.45	245,843.51	(443.46)	
FNMA	2004 A/B Single Family	5.00	05/05/06	04/01/36	55,497.09	61,367.29			(572.91)		54,924.18	60,729.20	(65.18)	
FNMA	2004 A/B Single Family	5.00	05/11/06	05/01/36	146,755.52	162,251.56			(968.35)		145,787.17	161,196.59	(86.62)	
FNMA	2004 A/B Single Family	5.00	06/27/06	06/01/36	282,092.16	311,884.45			(67,421.51)		214,670.65	237,365.20	(7,097.74)	
FNMA	2004 A/B Single Family	5.00	09/20/06	07/01/36	162,893.15	180,101.84			(1,161.28)		161,731.87	178,835.23	(105.33)	

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Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
FNMA	2004 A/B Single Family	5.00	10/17/06	09/01/36	73,750.98	81,543.73			(479.16)		73,271.82	81,021.71	(42.86)	
FNMA	2004 A/B Single Family	5.00	12/27/06	11/01/36	110,742.99	122,447.99			(4,876.20)		105,866.79	117,067.75	(504.04)	
FNMA	2004 A/B Single Family	5.00	03/20/07	01/01/37	121,703.21	132,664.07			(966.95)		120,736.26	131,644.49	(52.63)	
FNMA	2004 A/B Single Family	5.00	05/08/07	02/01/37	60,564.16	66,966.64			(417.94)		60,146.22	66,510.97	(37.73)	
FNMA	2004 A/B Single Family	5.00	08/23/07	08/01/37	88,271.88	97,608.84			(533.70)		87,738.18	97,028.10	(47.04)	
FNMA	2004 A/B Single Family	4.49	08/23/07	08/01/37	226,822.00	246,473.69			(1,584.62)		225,237.38	244,000.91	(888.16)	
2004 A/B Single Family Total					47,237,107.31	50,590,796.29	1,827,852.33	(4,185,316.66)	(1,967,508.00)	0.00	42,912,134.98	45,965,033.29	(300,790.67)	0.00
Repo Agmt	2004 CDEF Single Family	0.07	10/30/15	11/02/15	0.02	0.02					0.02	0.02	-	
Repo Agmt	2004 CDEF Single Family	0.07	10/30/15	11/02/15	3,416,806.49	3,416,806.49		(3,000,192.55)			416,613.94	416,613.94	-	
Repo Agmt	2004 CDEF Single Family	0.07	10/30/15	11/02/15	6,627.19	6,627.19	0.92				6,628.11	6,628.11	-	
GIC's	2004 CDEF Single Family	3.80	12/16/04	03/01/36	1,924,497.56	1,924,497.56	1,139,643.21				3,064,140.77	3,064,140.77	-	
GNMA	2004 CDEF Single Family	4.49	08/11/05	07/20/35	12,660.65	13,604.36			(103.20)		12,557.45	13,429.17	(71.99)	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	8,264.94	8,859.98			(61.70)		8,203.24	8,752.99	(45.29)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	13,264.54	14,096.12			(4,518.70)		8,745.84	9,134.37	(443.05)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	9,251.02	9,915.25			(2,450.71)		6,800.31	7,152.19	(312.35)	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	36,968.75	40,076.01			(2,461.14)		34,507.61	37,349.15	(265.72)	
GNMA	2004 CDEF Single Family	4.49	10/06/05	09/20/35	12,729.62	13,597.29			(2,259.00)		10,470.62	10,999.75	(338.54)	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	9,806.83	10,525.81			(73.26)		9,733.57	10,398.21	(54.34)	
GNMA	2004 CDEF Single Family	4.49	12/08/05	12/20/35	8,846.77	9,485.74			(64.32)		8,782.45	9,372.94	(48.48)	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	12,921.21	13,936.00			(104.94)		12,816.27	13,815.69	(15.37)	
GNMA	2004 CDEF Single Family	4.49	11/10/05	11/20/35	13,935.01	14,930.11			(102.77)		13,832.24	14,816.08	(11.26)	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	16,248.62	17,602.37			(134.82)		16,113.80	17,367.76	(99.79)	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	3,288.26	3,463.73			(28.67)		3,259.59	3,422.92	(12.14)	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	8,069.09	8,705.61			(65.05)		8,004.04	8,634.12	(6.44)	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	11,477.59	12,220.66			(89.83)		11,387.76	12,216.80	(85.97)	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	14,142.33	15,016.34			(108.91)		14,033.42	14,844.95	(62.48)	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	8,689.60	9,326.89			(69.39)		8,620.21	9,209.05	(48.45)	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	10,086.74	10,740.18			(105.50)		9,981.24	10,661.13	(26.45)	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	13,252.44	14,252.52			(95.15)		13,157.29	14,082.52	(74.85)	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	15,892.61	17,093.30			(131.39)		15,761.22	16,871.08	(90.83)	
GNMA	2004 CDEF Single Family	4.49	01/19/06	01/20/36	9,004.63	9,652.37			(75.79)		8,928.84	9,526.65	(49.93)	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	4,258.83	4,486.18			(35.05)		4,223.78	4,435.65	(15.48)	
GNMA	2004 CDEF Single Family	4.49	02/02/06	02/20/36	26,604.33	28,966.04			(218.64)		26,385.69	28,581.35	(166.05)	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	12,576.33	13,522.38			(96.82)		12,479.51	13,354.22	(71.34)	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	11,533.28	12,343.38			(90.50)		11,442.78	12,241.07	(11.81)	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	20,838.04	22,549.63			(147.85)		20,690.19	22,323.45	(78.33)	
GNMA	2004 CDEF Single Family	4.49	05/11/06	04/20/36	13,095.27	14,081.96			(124.26)		12,971.01	13,881.22	(76.48)	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	2,880.43	3,087.85			(19.70)		2,860.73	3,064.35	(3.80)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	6,404.51	6,756.04			(49.40)		6,355.11	6,783.35	(76.71)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	2,614.42	2,786.28			(41.65)		2,572.77	2,739.76	(4.87)	
GNMA	2004 CDEF Single Family	4.49	03/16/06	03/20/36	9,809.74	10,482.24			(70.61)		9,739.13	10,401.37	(10.26)	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	18,326.68	19,839.68			(139.20)		18,187.48	19,618.54	(81.94)	
GNMA	2004 CDEF Single Family	4.49	03/30/06	03/20/36	11,892.16	12,790.80			(86.99)		11,805.17	12,636.64	(67.17)	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	9,779.15	10,493.68			(94.80)		9,684.35	10,343.32	(55.56)	
GNMA	2004 CDEF Single Family	4.49	04/13/06	03/20/36	2,788.09	2,877.00			(19.79)		2,768.30	2,854.69	(2.52)	
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	13,430.86	14,443.39			(151.29)		13,279.57	14,213.06	(79.04)	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	5,838.92	6,249.83			(71.97)		5,766.95	6,144.30	(33.56)	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	14,547.20	15,637.05			(133.56)		14,413.64	15,498.37	(51.12)	
GNMA	2004 CDEF Single Family	4.49	05/25/06	05/20/36	4,658.41	4,947.61			(32.36)		4,626.05	4,933.52	(18.27)	
GNMA	2004 CDEF Single Family	4.49	06/01/06	06/20/36	11,048.95	11,826.21			(75.63)		10,973.32	11,740.72	(9.86)	
GNMA	2004 CDEF Single Family	4.49	06/08/06	06/20/36	14,973.91	16,106.07			(989.65)		13,984.26	14,963.89	(152.53)	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	9,053.17	9,677.29			(62.29)		8,990.88	9,605.88	(9.12)	
GNMA	2004 CDEF Single Family	4.49	06/27/06	06/20/36	16,900.85	17,941.26			(129.72)		16,771.13	17,918.97	(107.43)	
GNMA	2004 CDEF Single Family	4.49	07/06/06	07/20/36	11,585.14	12,337.76			(241.85)		11,343.29	12,172.11	(76.20)	
GNMA	2004 CDEF Single Family	4.49	07/13/06	06/20/36	10,951.47	11,693.79			(127.20)		10,824.27	11,553.91	(12.68)	
GNMA	2004 CDEF Single Family	4.49	07/19/06	06/20/36	15,340.09	16,419.23			(2,684.84)		12,655.25	13,386.81	(347.58)	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	14,346.68	15,427.48			(2,743.94)		11,602.74	12,346.87	(336.67)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	08/02/06	08/20/36	7,985.46	8,526.89			(55.86)		7,929.60	8,466.43	(4.60)	
GNMA	2004 CDEF Single Family	4.49	08/09/06	08/20/36	20,336.58	22,123.48			(145.15)		20,191.43	21,977.70	(0.63)	
GNMA	2004 CDEF Single Family	4.49	08/16/06	07/20/36	2,267.92	2,390.23			(16.13)		2,251.79	2,365.85	(8.25)	
GNMA	2004 CDEF Single Family	4.49	08/23/06	07/20/36	2,150.52	2,300.61			(15.03)		2,135.49	2,282.79	(2.79)	
GNMA	2004 CDEF Single Family	4.49	09/12/06	08/20/36	6,028.60	6,446.35			(43.04)		5,985.56	6,395.42	(7.89)	
GNMA	2004 CDEF Single Family	4.49	09/26/06	09/20/36	2,802.32	2,987.09			(18.67)		2,783.65	2,964.88	(3.54)	
GNMA	2004 CDEF Single Family	4.49	10/17/06	10/20/36	8,482.33	9,034.41			(65.54)		8,416.79	8,985.37	16.50	
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	7,609.21	8,130.37			(51.15)		7,558.06	8,070.45	(8.77)	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	2,441.11	2,603.20			(15.98)		2,425.13	2,584.16	(3.06)	
GNMA	2004 CDEF Single Family	4.49	02/13/07	01/20/37	3,849.37	4,103.80			(30.15)		3,819.22	4,068.49	(5.16)	
GNMA	2004 CDEF Single Family	4.49	02/20/07	02/20/37	4,290.37	4,574.01			(28.50)		4,261.87	4,540.08	(5.43)	
GNMA	2004 CDEF Single Family	4.49	04/24/07	03/20/37	5,169.58	5,511.62			(48.93)		5,120.65	5,455.20	(7.49)	
GNMA	2004 CDEF Single Family	4.49	04/10/07	02/20/37	2,459.66	2,622.39			(15.94)		2,443.72	2,603.39	(3.06)	
GNMA	2004 CDEF Single Family	4.49	05/22/07	04/20/37	2,680.41	2,801.99			(17.03)		2,663.38	2,779.02	(5.94)	
GNMA	2004 CDEF Single Family	4.49	06/05/07	05/20/37	6,146.48	6,553.58			(39.25)		6,107.23	6,506.66	(7.67)	
GNMA	2004 CDEF Single Family	4.49	11/21/07	09/20/37	2,146.10	2,289.07			(13.19)		2,132.91	2,273.20	(2.68)	
GNMA	2004 CDEF Single Family	4.49	09/25/07	04/20/37	1,866.87	2,006.37			(38.32)		1,828.55	1,963.60	(4.45)	
GNMA	2004 CDEF Single Family	4.49	01/30/08	01/20/38	2,189.13	2,335.01			(13.13)		2,176.00	2,319.12	(2.76)	
GNMA	2004 CDEF Single Family	4.49	03/26/08	03/20/38	5,105.31	5,446.29			(30.67)		5,074.64	5,409.33	(6.29)	
FNMA	2004 CDEF Single Family	4.49	10/20/05	10/01/35	1,296.37	1,407.25			(10.53)		1,285.84	1,391.80	(4.92)	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	3,769.35	4,092.76			(27.53)		3,741.82	4,050.94	(14.29)	
FNMA	2004 CDEF Single Family	4.49	02/09/06	02/01/36	1,565.02	1,700.52			(20.59)		1,544.43	1,672.86	(7.07)	
FNMA	2004 CDEF Single Family	4.49	02/23/06	01/01/36	2,548.29	2,768.80			(19.12)		2,529.17	2,739.30	(10.38)	
FNMA	2004 CDEF Single Family	4.49	03/16/06	03/01/36	3,226.47	3,504.91			(26.59)		3,199.88	3,465.29	(13.03)	
FNMA	2004 CDEF Single Family	4.49	04/06/06	03/01/36	1,270.63	1,380.56			(9.24)		1,261.39	1,366.15	(5.17)	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	5,177.55	5,623.67			(38.89)		5,138.66	5,564.29	(20.49)	
FNMA	2004 CDEF Single Family	4.49	05/11/06	04/01/36	862.04	936.61			(17.42)		844.62	914.81	(4.38)	
FNMA	2004 CDEF Single Family	4.49	06/08/06	04/01/36	2,520.67	2,738.58			(18.23)		2,502.44	2,710.22	(10.13)	
FNMA	2004 CDEF Single Family	4.49	07/13/06	06/01/36	4,882.78	5,301.10			(46.29)		4,836.49	5,235.19	(19.62)	
FNMA	2004 CDEF Single Family	4.49	07/19/06	07/01/36	5,841.92	6,342.13			(40.61)		5,801.31	6,279.86	(21.66)	
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	2,103.57	2,283.84			(14.56)		2,089.01	2,261.43	(7.85)	
FNMA	2004 CDEF Single Family	4.49	08/09/06	07/01/36	2,312.68	2,512.89			(16.96)		2,295.72	2,486.63	(9.30)	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	922.46	1,001.57			(6.22)		916.24	991.87	(3.48)	
FNMA	2004 CDEF Single Family	4.49	10/17/06	09/01/36	2,312.42	2,512.60			(22.09)		2,290.33	2,480.79	(9.72)	
FNMA	2004 CDEF Single Family	4.49	11/14/06	10/01/36	4,534.80	4,924.42			(31.27)		4,503.53	4,876.06	(17.09)	
FNMA	2004 CDEF Single Family	4.49	12/12/06	11/01/36	1,101.41	1,195.88			(7.88)		1,093.53	1,183.89	(4.11)	
FNMA	2004 CDEF Single Family	4.49	01/30/07	11/01/36	891.90	969.18			(8.77)		883.13	956.64	(3.77)	
FNMA	2004 CDEF Single Family	4.49	02/13/07	01/01/37	1,090.85	1,184.43			(7.13)		1,083.72	1,173.24	(4.06)	
FNMA	2004 CDEF Single Family	4.49	03/20/07	02/01/37	3,052.29	3,316.01			(20.33)		3,031.96	3,283.34	(12.34)	
FNMA	2004 CDEF Single Family	4.49	04/10/07	01/01/37	3,953.77	4,293.73			(29.61)		3,924.16	4,248.79	(15.33)	
FNMA	2004 CDEF Single Family	4.49	04/24/07	04/01/37	7,017.94	7,620.10			(45.30)		6,972.64	7,548.69	(26.11)	
FNMA	2004 CDEF Single Family	4.49	05/22/07	04/01/37	4,255.72	4,620.94			(36.05)		4,219.67	4,568.38	(16.51)	
FNMA	2004 CDEF Single Family	4.49	06/05/07	05/01/37	2,292.05	2,488.66			(15.12)		2,276.93	2,467.04	(6.50)	
FNMA	2004 CDEF Single Family	4.49	07/03/07	06/01/37	8,493.00	9,229.86			(79.91)		8,413.09	9,107.16	(42.79)	
FNMA	2004 CDEF Single Family	4.49	09/25/07	09/01/37	6,847.59	7,472.29			(42.84)		6,804.75	7,401.14	(28.31)	
FNMA	2004 CDEF Single Family	4.49	11/08/07	09/01/37	3,211.62	3,460.70			(20.89)		3,190.73	3,422.61	(17.20)	
FNMA	2004 CDEF Single Family	4.49	11/21/07	09/01/37	2,761.53	2,981.38			(17.04)		2,744.49	2,946.28	(18.06)	
FNMA	2004 CDEF Single Family	4.49	12/11/07	11/01/37	3,711.45	4,000.23			(948.77)		2,762.68	2,963.10	(88.36)	
FNMA	2004 CDEF Single Family	4.49	03/26/08	02/01/38	3,937.35	4,265.85			(73.58)		3,863.77	4,119.84	(72.43)	
FNMA	2004 CDEF Single Family	6.10	06/30/94	06/01/24	43,425.33	50,070.97			(13,742.35)		29,682.98	32,987.68	(3,340.94)	
FNMA	2004 CDEF Single Family	6.90	08/17/94	08/01/24	69,491.97	79,985.58			(1,422.50)		68,069.47	78,223.63	(339.45)	
FNMA	2004 CDEF Single Family	6.97	08/17/94	07/01/24	124,551.85	143,357.11			(2,598.60)		121,953.25	140,142.86	(615.65)	
FNMA	2004 CDEF Single Family	7.06	08/17/94	07/01/24	31,571.46	31,875.52			(686.62)		30,884.84	31,159.03	(29.87)	
FNMA	2004 CDEF Single Family	6.90	05/26/95	01/01/25	45,824.38	47,880.86			(931.54)		44,892.84	46,686.10	(263.22)	
GNMA	2004 CDEF Single Family	6.10	06/30/94	06/20/24	369,015.28	418,147.02			(30,001.62)		339,013.66	383,102.72	(5,042.68)	
GNMA	2004 CDEF Single Family	6.90	08/17/94	08/20/24	259,235.13	281,441.58			(7,625.54)		251,609.59	271,840.58	(1,975.46)	
GNMA	2004 CDEF Single Family	6.97	08/17/94	08/20/24	183,731.06	199,355.54			(30,380.45)		153,350.61	165,076.74	(3,898.35)	
GNMA	2004 CDEF Single Family	7.06	08/17/94	08/20/24	40,714.53	41,677.63			(1,493.36)		39,221.17	40,085.77	(98.50)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	6.10	01/27/95	10/20/24	35,695.57	40,236.05			(22,387.84)		13,307.73	14,996.16	(2,852.05)	
GNMA	2004 CDEF Single Family	6.97	02/16/95	12/20/24	120,067.09	128,937.44			(4,154.65)		115,912.44	125,106.11	323.32	
GNMA	2004 CDEF Single Family	6.90	03/30/95	02/20/25	84,840.09	92,206.76			(1,764.29)		83,075.80	89,852.63	(589.84)	
GNMA	2004 CDEF Single Family	7.10	06/29/95	05/20/25	23,328.60	23,475.43			(519.65)		22,808.95	22,963.82	8.04	
GNMA	2004 CDEF Single Family	7.06	08/15/95	06/20/25	23,394.47	23,541.73			(408.36)		22,986.11	23,142.21	8.84	
GNMA	2004 CDEF Single Family	7.10	08/15/95	08/20/25	31,181.10	31,533.12			(722.63)		30,458.47	30,769.83	(40.66)	
GNMA	2004 CDEF Single Family	4.49	02/24/05	02/20/35	702,983.14	739,394.07			(6,208.20)		696,774.94	744,102.60	10,916.73	
GNMA	2004 CDEF Single Family	4.49	03/17/05	03/20/35	2,070,548.38	2,251,781.07			(23,185.04)		2,047,363.34	2,215,171.93	(13,424.10)	
GNMA	2004 CDEF Single Family	4.49	03/24/05	03/20/35	807,385.42	874,480.02			(128,270.99)		679,114.43	722,410.62	(23,798.41)	
GNMA	2004 CDEF Single Family	4.49	03/29/05	02/20/35	110,235.05	117,858.81			(853.89)		109,381.16	116,847.49	(157.43)	
GNMA	2004 CDEF Single Family	4.49	04/07/05	04/20/35	837,210.06	902,095.29			(6,942.27)		830,267.79	890,237.32	(4,915.70)	
GNMA	2004 CDEF Single Family	4.49	04/14/05	04/20/35	478,510.04	504,662.65			(3,750.17)		474,759.87	499,119.43	(1,793.05)	
GNMA	2004 CDEF Single Family	4.49	04/21/05	04/20/35	45,747.01	48,923.29			(342.79)		45,404.22	48,516.83	(63.67)	
GNMA	2004 CDEF Single Family	4.49	04/28/05	04/20/35	605,769.16	644,938.23			(120,275.32)		485,493.84	513,656.56	(11,006.35)	
GNMA	2004 CDEF Single Family	4.49	05/05/05	05/20/35	172,010.12	181,168.11			(1,417.94)		170,592.18	179,119.35	(630.82)	
GNMA	2004 CDEF Single Family	4.49	05/12/05	05/20/35	187,743.71	200,772.60			(1,397.84)		186,345.87	199,123.50	(251.26)	
GNMA	2004 CDEF Single Family	4.49	05/19/05	05/20/35	50,996.76	54,623.42			(511.49)		50,485.27	54,033.76	(78.17)	
GNMA	2004 CDEF Single Family	4.49	07/14/05	07/20/35	388,238.11	414,152.11			(2,848.35)		385,389.76	410,837.00	(466.76)	
GNMA	2004 CDEF Single Family	4.49	05/26/05	05/20/35	272,024.69	286,563.70			(2,019.50)		270,005.19	287,749.35	3,205.15	
GNMA	2004 CDEF Single Family	4.49	06/02/05	06/20/35	283,326.46	299,051.00			(2,239.38)		281,087.08	299,474.01	2,662.39	
GNMA	2004 CDEF Single Family	4.49	09/08/05	09/20/35	240,458.60	257,178.66			(1,805.05)		238,653.55	255,047.86	(325.75)	
GNMA	2004 CDEF Single Family	4.49	09/15/05	09/20/35	130,199.72	139,258.98			(1,059.95)		129,139.77	138,016.93	(182.10)	
GNMA	2004 CDEF Single Family	4.49	09/22/05	09/20/35	235,155.13	247,349.75			(1,941.15)		233,213.98	244,628.80	(779.80)	
GNMA	2004 CDEF Single Family	4.49	07/28/05	07/20/35	366,503.51	391,221.80			(3,423.33)		363,080.18	387,361.81	(436.66)	
GNMA	2004 CDEF Single Family	4.49	08/04/05	08/20/35	894,153.47	968,429.82			(9,897.80)		884,255.67	952,797.94	(5,734.08)	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	116,867.50	121,114.12			(870.22)		115,997.28	120,093.25	(150.65)	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	136,790.95	144,091.10			(1,045.22)		135,745.73	142,548.30	(497.58)	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	222,012.88	233,154.95			(1,896.23)		220,116.65	234,486.10	3,227.38	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	678,200.56	729,252.45			(4,891.90)		673,308.66	720,537.37	(3,823.18)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	175,201.86	184,572.91			(1,299.85)		173,902.01	182,637.50	(635.56)	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	161,650.80	172,600.25			(1,188.73)		160,462.07	171,332.38	(79.14)	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	484,288.50	515,606.60			(3,805.77)		480,482.73	512,943.75	1,142.92	
GNMA	2004 CDEF Single Family	4.49	12/08/05	11/20/35	305,180.73	326,847.43			(2,212.40)		302,968.33	322,984.13	(1,650.90)	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	205,198.14	217,571.42			(1,504.36)		203,693.78	215,161.27	(905.79)	
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	314,366.63	336,892.45			(3,030.85)		311,335.78	332,084.59	(1,777.01)	
GNMA	2004 CDEF Single Family	4.49	11/10/05	10/20/35	657,223.54	706,657.11			(124,717.05)		532,506.49	565,067.22	(16,872.84)	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	202,570.57	214,752.34			(1,923.47)		200,647.10	211,912.14	(916.73)	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	396,243.93	425,025.56			(3,703.65)		392,540.28	419,034.74	(2,287.17)	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	267,604.42	286,927.64			(1,951.18)		265,653.24	283,509.93	(1,466.53)	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	387,799.25	415,812.75			(132,945.94)		254,853.31	266,895.63	(15,971.18)	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	358,146.49	383,752.89			(80,705.28)		277,441.21	292,590.66	(10,456.95)	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	100,140.05	104,601.59			(765.44)		99,374.61	103,611.85	(224.30)	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	131,969.75	139,057.78			(932.48)		131,037.27	137,644.70	(480.60)	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	539,895.98	576,731.65			(3,781.05)		536,114.93	572,756.09	(194.51)	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	52,890.76	56,500.67			(377.61)		52,513.15	56,099.27	(23.79)	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	309,999.84	332,008.34			(2,300.17)		307,699.67	328,027.96	(1,680.21)	
GNMA	2004 CDEF Single Family	4.49	02/02/06	01/20/36	580,842.27	624,184.09			(4,102.81)		576,739.46	616,856.14	(3,225.14)	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	363,130.57	389,036.44			(6,123.89)		357,006.68	380,690.08	(2,222.47)	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	152,799.37	161,013.53			(1,067.57)		151,731.80	159,389.88	(556.08)	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	258,652.72	277,233.04			(2,180.09)		256,472.63	274,683.65	(369.30)	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	171,236.14	178,001.65			(1,199.81)		170,036.33	176,961.83	159.99	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	128,383.08	137,247.76			(918.98)		127,464.10	136,160.92	(167.86)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	208,881.75	223,336.34			(1,517.58)		207,364.17	221,541.80	(276.96)	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	83,193.50	88,867.93			(584.93)		82,608.57	88,173.87	(109.13)	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	71,234.73	76,159.66			(499.82)		70,734.91	75,566.64	(93.20)	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	256,722.61	274,483.63			(88,611.80)		168,110.81	179,459.62	(6,412.21)	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	96,320.73	102,984.19			(666.32)		95,654.41	102,192.46	(125.41)	
GNMA	2004 CDEF Single Family	4.49	06/01/06	05/20/36	100,653.62	105,169.69			(693.48)		99,960.14	104,251.62	(224.59)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	06/08/06	05/20/36	164,029.66	175,379.95			(1,169.50)		162,860.16	173,994.49	(215.96)	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	92,938.12	99,369.69			(665.81)		92,272.31	98,581.39	(122.49)	
GNMA	2004 CDEF Single Family	4.49	07/06/06	06/20/36	94,295.31	100,821.48			(642.98)		93,652.33	100,057.28	(121.22)	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	78,283.87	83,703.91			(554.86)		77,729.01	83,047.05	(102.00)	
GNMA	2004 CDEF Single Family	4.49	08/09/06	07/20/36	114,990.97	122,848.20			(779.72)		114,211.25	122,026.42	(42.06)	
GNMA	2004 CDEF Single Family	4.49	08/16/06	06/20/36	170,187.30	181,971.43			(1,262.70)		168,924.60	180,482.93	(225.80)	
GNMA	2004 CDEF Single Family	4.49	09/06/06	08/20/36	272,287.40	290,377.03			(2,135.32)		270,152.08	287,895.24	(346.47)	
GNMA	2004 CDEF Single Family	4.49	10/05/06	09/20/36	506,583.99	538,228.68			(3,635.86)		502,948.13	532,316.95	(2,275.87)	
GNMA	2004 CDEF Single Family	4.49	11/02/06	10/20/36	572,005.49	612,438.54			(138,408.08)		433,597.41	461,452.59	(12,577.87)	
GNMA	2004 CDEF Single Family	4.49	11/21/06	11/20/36	166,886.33	178,461.62			(1,630.75)		165,255.58	176,582.56	(248.31)	
GNMA	2004 CDEF Single Family	4.49	11/28/06	11/20/36	205,349.45	218,906.30			(1,371.26)		203,978.19	217,277.69	(257.35)	
GNMA	2004 CDEF Single Family	4.49	12/12/06	11/20/36	183,441.68	195,552.54			(1,240.88)		182,200.80	194,080.53	(231.13)	
GNMA	2004 CDEF Single Family	4.49	12/27/06	12/20/36	355,527.93	379,229.85			(2,417.51)		353,110.42	376,515.41	(296.93)	
GNMA	2004 CDEF Single Family	4.49	01/09/07	12/20/36	281,641.36	300,250.14			(1,850.46)		279,790.90	298,045.46	(354.22)	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	69,533.53	74,127.59			(453.46)		69,080.07	73,587.59	(86.54)	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	58,002.29	61,849.67			(348.34)		57,653.95	61,429.89	(71.44)	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	108,416.77	115,613.70			(660.57)		107,756.20	114,820.01	(133.12)	
GNMA	2004 CDEF Single Family	4.49	03/26/08	12/20/37	283,060.18	301,837.90			(1,906.23)		281,153.95	299,572.01	(359.66)	
FNMA	2004 CDEF Single Family	4.49	04/07/05	02/01/35	115,624.41	125,633.90			(879.68)		114,744.73	124,253.80	(500.42)	
FNMA	2004 CDEF Single Family	4.49	05/27/05	04/01/35	68,262.63	74,132.75			(805.53)		67,457.10	73,038.98	(288.24)	
FNMA	2004 CDEF Single Family	4.49	12/08/05	11/01/35	252,161.42	273,769.65			(1,974.52)		250,186.90	270,824.03	(971.10)	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	107,096.87	116,289.72			(75,018.23)		32,078.64	34,727.74	(6,543.75)	
FNMA	2004 CDEF Single Family	4.49	02/02/06	01/01/36	124,081.72	134,711.96			(1,298.42)		122,783.30	132,909.85	(503.69)	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	75,870.74	82,445.31			(525.79)		75,344.95	81,617.24	(302.28)	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	170,233.23	184,893.96			(2,742.93)		167,490.30	181,362.60	(788.43)	
FNMA	2004 CDEF Single Family	4.49	11/14/06	01/01/36	51,938.16	56,398.66			(369.23)		51,568.93	55,830.23	(199.20)	
FNMA	2004 CDEF Single Family	4.49	01/30/07	01/01/37	58,613.77	63,642.95			(385.41)		58,228.36	63,041.25	(216.29)	
FNMA	2004 CDEF Single Family	4.49	02/13/08	01/01/38	252,309.88	271,399.86			(1,589.64)		250,720.24	268,533.56	(1,276.66)	
GNMA	2004 CDEF Single Family	5.38	08/07/07	07/20/37	1,152.74	1,283.30			(6.52)		1,146.22	1,270.72	(6.06)	
GNMA	2004 CDEF Single Family	5.63	08/07/07	08/20/37	8,190.82	9,205.31			(46.59)		8,144.23	9,118.67	(40.05)	
GNMA	2004 CDEF Single Family	5.63	11/21/07	10/20/37	1,272.70	1,429.94			(7.51)		1,265.19	1,416.13	(6.30)	
GNMA	2004 CDEF Single Family	5.38	09/25/07	09/20/37	7,666.42	8,560.68			(45.84)		7,620.58	8,473.97	(40.87)	
GNMA	2004 CDEF Single Family	5.13	09/25/07	09/20/37	4,838.84	5,317.14			(2,558.98)		2,279.86	2,500.44	(257.72)	
GNMA	2004 CDEF Single Family	5.63	09/25/07	08/20/37	1,643.93	1,847.12			(8.99)		1,634.94	1,830.07	(8.06)	
GNMA	2004 CDEF Single Family	5.38	10/09/07	09/20/37	9,132.57	10,234.42			(50.12)		9,082.45	10,135.91	(48.39)	
GNMA	2004 CDEF Single Family	5.38	08/23/07	08/20/37	8,008.14	8,904.47			(46.74)		7,961.40	8,852.73	(5.00)	
GNMA	2004 CDEF Single Family	5.13	08/23/07	07/20/37	7,856.91	8,642.99			(46.44)		7,810.47	8,576.94	(19.61)	
GNMA	2004 CDEF Single Family	5.38	09/11/07	09/20/37	3,296.71	3,670.34			(18.58)		3,278.13	3,634.45	(17.31)	
GNMA	2004 CDEF Single Family	5.63	09/11/07	08/20/37	1,294.81	1,452.67			(7.40)		1,287.41	1,440.86	(4.41)	
GNMA	2004 CDEF Single Family	5.13	09/11/07	08/20/37	2,619.00	2,762.34			(15.13)		2,603.87	2,741.37	(5.84)	
GNMA	2004 CDEF Single Family	5.13	12/11/07	11/20/37	4,999.35	5,376.53			(51.61)		4,947.74	5,300.92	(24.00)	
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	3,835.66	4,270.93			(21.42)		3,814.24	4,229.25	(20.26)	
GNMA	2004 CDEF Single Family	5.13	10/25/07	10/20/37	10,847.83	11,904.63			(2,019.81)		8,828.02	9,495.24	(389.58)	
GNMA	2004 CDEF Single Family	5.38	11/08/07	10/20/37	4,022.11	4,469.99			(22.13)		3,999.98	4,426.67	(21.19)	
GNMA	2004 CDEF Single Family	5.13	11/08/07	10/20/37	1,918.24	2,110.27			(10.81)		1,907.43	2,094.52	(4.94)	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	1,303.10	1,464.17			(6.95)		1,296.15	1,450.87	(6.35)	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	5,926.67	6,626.58			(31.97)		5,894.70	6,580.59	(14.02)	
GNMA	2004 CDEF Single Family	5.38	12/11/07	11/20/37	4,574.33	5,093.64			(2,308.65)		2,265.68	2,508.97	(276.02)	
GNMA	2004 CDEF Single Family	5.38	12/20/07	11/20/37	1,468.54	1,635.23			(8.79)		1,459.75	1,618.65	(7.79)	
GNMA	2004 CDEF Single Family	5.38	01/16/08	12/20/37	730.02	812.67			(36.00)		694.02	768.83	(7.84)	
GNMA	2004 CDEF Single Family	5.63	01/30/08	12/20/37	3,608.17	4,054.30			(19.31)		3,588.86	4,017.42	(17.57)	
GNMA	2004 CDEF Single Family	5.63	02/13/08	01/20/38	2,209.81	2,483.07			(12.03)		2,197.78	2,460.28	(10.76)	
GNMA	2004 CDEF Single Family	5.63	02/19/08	01/20/38	1,478.42	1,661.13			(8.03)		1,470.39	1,645.90	(7.20)	
GNMA	2004 CDEF Single Family	5.13	02/27/08	02/20/38	1,226.25	1,347.17			(6.74)		1,219.51	1,337.29	(3.14)	
GNMA	2004 CDEF Single Family	5.38	02/27/08	02/20/38	2,204.65	2,451.25			(17.24)		2,187.41	2,421.93	(12.08)	
GNMA	2004 CDEF Single Family	5.13	03/20/08	10/20/37	1,971.98	2,169.48			(11.08)		1,960.90	2,153.32	(5.08)	
GNMA	2004 CDEF Single Family	5.38	03/27/08	03/20/38	3,998.21	4,452.39			(21.65)		3,976.56	4,409.77	(20.97)	
FNMA	2004 CDEF Single Family	5.38	08/07/07	07/01/37	7,788.02	8,730.98			(967.62)		6,820.40	7,639.45	(123.91)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
FNMA	2004 CDEF Single Family	5.63	08/07/07	07/01/37	1,529.95	1,727.22			(10.65)		1,519.30	1,712.69	(3.88)	
FNMA	2004 CDEF Single Family	5.13	08/07/07	08/01/37	11,534.78	12,889.68			(67.74)		11,467.04	12,866.50	44.56	
FNMA	2004 CDEF Single Family	5.13	08/29/07	08/01/37	3,978.91	4,427.67			(23.85)		3,955.06	4,398.45	(5.37)	
FNMA	2004 CDEF Single Family	5.38	08/23/07	07/01/37	5,722.54	6,422.71			(34.56)		5,687.98	6,376.29	(11.86)	
FNMA	2004 CDEF Single Family	5.38	09/11/07	08/01/37	6,907.64	7,728.54			(1,495.39)		5,412.25	6,032.63	(200.52)	
FNMA	2004 CDEF Single Family	5.13	09/11/07	09/01/37	1,570.97	1,746.89			(8.96)		1,562.01	1,736.11	(1.82)	
FNMA	2004 CDEF Single Family	5.38	09/25/07	09/01/37	11,348.53	12,780.52			(71.66)		11,276.87	12,741.36	32.50	
FNMA	2004 CDEF Single Family	5.63	09/25/07	07/01/37	1,204.42	1,358.33			(10.17)		1,194.25	1,345.80	(2.36)	
FNMA	2004 CDEF Single Family	5.13	09/25/07	09/01/37	6,182.76	6,892.20			(43.12)		6,139.64	6,848.69	(0.39)	
FNMA	2004 CDEF Single Family	5.13	10/09/07	09/01/37	4,817.58	5,383.94			(27.43)		4,790.15	5,350.85	(5.66)	
FNMA	2004 CDEF Single Family	5.38	10/25/07	10/01/37	8,974.61	10,081.70			(2,019.49)		6,955.12	7,792.89	(269.32)	
FNMA	2004 CDEF Single Family	5.13	10/25/07	10/01/37	9,095.81	10,184.12			(1,390.42)		7,705.39	8,612.40	(181.30)	
FNMA	2004 CDEF Single Family	5.38	11/08/07	09/01/37	3,577.18	4,014.83			(20.95)		3,556.23	3,978.63	(15.25)	
FNMA	2004 CDEF Single Family	5.38	11/21/07	10/01/37	2,216.92	2,485.85			(12.18)		2,204.74	2,460.89	(12.78)	
FNMA	2004 CDEF Single Family	5.13	11/21/07	09/01/37	5,155.77	5,758.26			(30.36)		5,125.41	5,716.12	(11.78)	
FNMA	2004 CDEF Single Family	5.38	11/21/07	11/01/37	8,231.52	9,220.40			(2,609.87)		5,621.65	6,280.95	(329.58)	
FNMA	2004 CDEF Single Family	5.38	12/11/07	10/01/37	6,894.59	7,738.63			(38.76)		6,855.83	7,684.60	(15.27)	
FNMA	2004 CDEF Single Family	5.13	12/11/07	11/01/37	2,166.80	2,424.94			(12.56)		2,154.24	2,405.48	(6.90)	
FNMA	2004 CDEF Single Family	5.38	12/11/07	11/01/37	1,719.79	1,926.87			(9.62)		1,710.17	1,902.48	(14.77)	
FNMA	2004 CDEF Single Family	5.13	12/11/07	12/01/37	3,618.56	4,056.98			(23.06)		3,595.50	4,022.74	(11.18)	
FNMA	2004 CDEF Single Family	5.13	12/20/07	11/01/37	2,432.21	2,709.86			(14.38)		2,417.83	2,683.78	(11.70)	
FNMA	2004 CDEF Single Family	5.38	12/20/07	10/01/37	1,399.83	1,574.48			(9.52)		1,390.31	1,546.22	(18.74)	
FNMA	2004 CDEF Single Family	5.63	12/28/07	10/01/37	8,004.26	9,034.58			(45.26)		7,959.00	8,977.44	(11.88)	
FNMA	2004 CDEF Single Family	5.13	01/16/08	12/01/37	2,582.85	2,878.76			(14.37)		2,568.48	2,852.67	(11.72)	
FNMA	2004 CDEF Single Family	5.13	01/30/08	12/01/37	3,223.60	3,605.70			(27.46)		3,196.14	3,567.31	(10.93)	
FNMA	2004 CDEF Single Family	5.38	01/30/08	11/01/37	1,271.35	1,424.46			(6.89)		1,264.46	1,402.46	(15.11)	
FNMA	2004 CDEF Single Family	5.38	02/19/08	12/01/37	2,058.77	2,306.27			(11.12)		2,047.65	2,278.06	(17.09)	
FNMA	2004 CDEF Single Family	5.13	02/19/08	01/01/38	1,936.87	2,185.20			(18.40)		1,918.47	2,149.18	(17.62)	
FNMA	2004 CDEF Single Family	5.13	02/27/08	02/01/38	1,374.80	1,536.08			(7.66)		1,367.14	1,515.23	(13.19)	
2004 CDEF Single Family Total					30,433,616.49	32,255,813.63	1,139,644.13	(3,000,192.55)	(1,208,731.41)	0.00	27,364,336.66	29,015,038.62	(171,495.18)	0.00
Repo Agmt	2005 BCD Single Family	0.07	10/30/15	11/02/15	2,740.58	2,740.58	0.26				2,740.84	2,740.84	-	
Repo Agmt	2005 BCD Single Family	0.07	10/30/15	11/02/15	383,881.24	383,881.24	54,417.50				438,298.74	438,298.74	-	
GNMA	2005 BCD Single Family	5.13	08/10/06	07/20/36	2,695.95	2,966.36			(16.76)		2,679.19	2,942.25	(7.35)	
GNMA	2005 BCD Single Family	5.38	08/16/06	08/20/36	3,563.60	3,964.41			(21.58)		3,542.02	3,923.92	(18.91)	
GNMA	2005 BCD Single Family	5.38	08/23/06	08/20/36	1,670.33	1,855.85			(10.08)		1,660.25	1,839.38	(6.39)	
GNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	11,266.57	12,365.31			(72.49)		11,194.08	12,226.96	(65.86)	
GNMA	2005 BCD Single Family	5.38	09/06/06	08/20/36	18,404.92	20,764.66			(2,125.42)		16,279.50	18,121.44	(517.80)	
GNMA	2005 BCD Single Family	5.63	09/06/06	09/20/36	3,883.16	4,300.16			(115.17)		3,767.99	4,147.60	(37.39)	
GNMA	2005 BCD Single Family	5.13	09/06/06	08/20/36	14,078.55	15,469.93			(87.27)		13,991.28	15,496.50	113.84	
GNMA	2005 BCD Single Family	5.38	09/12/06	09/20/36	10,120.90	11,333.60			(66.41)		10,054.49	11,212.74	(54.45)	
GNMA	2005 BCD Single Family	5.13	09/12/06	09/20/36	12,012.80	13,339.69			(79.45)		11,933.35	13,226.73	(33.51)	
GNMA	2005 BCD Single Family	5.63	09/12/06	09/20/36	2,340.78	2,628.01			(14.20)		2,326.58	2,602.19	(11.62)	
GNMA	2005 BCD Single Family	5.38	09/20/06	09/20/36	17,384.79	19,522.70			(115.81)		17,268.98	19,312.46	(94.43)	
GNMA	2005 BCD Single Family	5.13	09/20/06	09/20/36	26,832.44	30,055.04			(180.11)		26,652.33	29,702.13	(172.80)	
GNMA	2005 BCD Single Family	5.63	09/20/06	09/20/36	3,793.31	3,793.31			(21.32)		3,357.64	3,755.20	(16.79)	
GNMA	2005 BCD Single Family	5.13	09/26/06	09/20/36	12,358.19	13,758.86			(2,514.63)		9,843.56	10,787.69	(456.54)	
GNMA	2005 BCD Single Family	5.38	09/26/06	09/20/36	16,075.22	18,043.11			(210.53)		15,864.69	17,733.11	(99.47)	
GNMA	2005 BCD Single Family	5.38	10/05/06	10/20/36	16,417.24	18,513.16			(105.03)		16,312.21	18,318.94	(89.19)	
GNMA	2005 BCD Single Family	5.63	10/17/06	10/20/36	4,861.04	5,375.26			(80.71)		4,780.33	5,261.89	(32.66)	
GNMA	2005 BCD Single Family	5.13	10/05/06	10/20/36	14,756.65	16,095.92			(3,165.51)		11,591.14	12,321.84	(608.57)	
GNMA	2005 BCD Single Family	5.38	10/17/06	10/20/36	17,928.03	20,226.98			(2,413.22)		15,514.81	17,166.35	(647.41)	
GNMA	2005 BCD Single Family	5.13	10/17/06	10/20/36	10,912.18	11,981.88			(1,957.42)		8,954.76	9,813.94	(210.52)	
GNMA	2005 BCD Single Family	5.63	10/24/06	10/20/36	7,253.92	8,136.05			(48.24)		7,205.68	8,051.60	(36.21)	
GNMA	2005 BCD Single Family	5.38	10/24/06	10/20/36	17,401.46	19,632.59			(114.51)		17,286.95	19,423.62	(94.46)	
GNMA	2005 BCD Single Family	5.13	10/24/06	10/20/36	8,557.33	9,470.80			(55.79)		8,501.54	9,391.26	(23.75)	
GNMA	2005 BCD Single Family	5.38	11/02/06	11/20/36	11,394.87	12,661.60			(70.36)		11,324.51	12,673.30	(82.06)	
GNMA	2005 BCD Single Family	5.13	11/02/06	10/20/36	8,877.61	9,826.12			(3,732.77)		5,144.84	5,638.38	(454.97)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2005 BCD Single Family	5.63	11/14/06	11/20/36	10,452.60	11,626.27			(1,681.10)		8,771.50	9,719.03	(226.14)	
GNMA	2005 BCD Single Family	5.38	11/14/06	10/20/36	9,794.75	10,969.89			(58.55)		9,736.20	10,859.01	(52.33)	
GNMA	2005 BCD Single Family	5.13	11/14/06	11/20/36	19,936.40	22,136.55			(126.42)		19,809.98	21,954.72	(55.41)	
GNMA	2005 BCD Single Family	5.38	11/21/06	11/20/36	14,003.86	15,560.73			(4,622.01)		9,381.85	10,380.95	(557.77)	
GNMA	2005 BCD Single Family	5.63	11/21/06	11/20/36	2,977.24	3,291.85			(18.26)		2,958.98	3,256.65	(16.94)	
GNMA	2005 BCD Single Family	5.13	11/21/06	11/20/36	7,453.60	8,175.89			(190.25)		7,263.35	7,953.99	(31.65)	
GNMA	2005 BCD Single Family	5.38	11/28/06	11/20/36	9,921.31	11,109.59			(4,919.26)		5,002.05	5,534.87	(655.46)	
GNMA	2005 BCD Single Family	5.38	12/12/06	12/20/36	10,032.53	11,148.62			(4,515.58)		5,516.95	6,104.89	(528.15)	
GNMA	2005 BCD Single Family	5.63	12/12/06	12/20/36	12,279.09	13,897.55			(524.94)		11,754.15	13,241.70	(130.91)	
GNMA	2005 BCD Single Family	5.13	12/12/06	11/20/36	18,032.04	20,449.11			(144.35)		17,887.69	20,299.33	(5.43)	
GNMA	2005 BCD Single Family	5.38	12/27/06	12/20/36	25,783.74	28,922.85			(6,316.12)		19,467.62	21,542.07	(1,064.66)	
GNMA	2005 BCD Single Family	5.63	12/27/06	12/20/36	5,039.02	5,592.93			(41.20)		4,997.82	5,521.49	(30.24)	
GNMA	2005 BCD Single Family	5.13	12/27/06	12/20/36	10,989.75	12,067.99			(2,033.80)		8,955.95	9,816.02	(218.17)	
GNMA	2005 BCD Single Family	5.38	01/10/07	12/20/36	2,257.51	2,511.61			(13.50)		2,244.01	2,486.22	(11.89)	
GNMA	2005 BCD Single Family	5.63	01/09/07	12/20/36	1,713.87	1,783.98			(9.98)		1,703.89	1,772.63	(1.37)	
GNMA	2005 BCD Single Family	5.13	01/09/07	01/20/37	8,038.37	8,827.24			(50.56)		7,987.81	8,792.79	16.11	
GNMA	2005 BCD Single Family	5.38	01/16/07	12/20/36	6,070.66	6,745.71			(2,817.15)		3,253.51	3,599.92	(328.64)	
GNMA	2005 BCD Single Family	5.63	01/16/07	01/20/37	4,254.40	4,776.78			(24.96)		4,229.44	4,730.79	(21.03)	
GNMA	2005 BCD Single Family	5.13	01/30/07	01/20/37	12,967.50	14,381.38			(85.54)		12,881.96	14,259.54	(36.30)	
GNMA	2005 BCD Single Family	5.38	01/30/07	01/20/37	13,642.20	15,266.90			(120.70)		13,521.50	15,069.16	(77.04)	
GNMA	2005 BCD Single Family	5.63	01/30/07	01/20/37	3,430.68	3,851.98			(20.04)		3,410.64	3,815.04	(16.90)	
GNMA	2005 BCD Single Family	5.38	02/13/07	01/20/37	9,038.75	10,044.46			(565.59)		8,473.16	9,394.63	(84.24)	
GNMA	2005 BCD Single Family	5.13	02/13/07	01/20/37	7,235.25	7,958.60			(77.48)		7,157.77	7,858.55	(22.57)	
GNMA	2005 BCD Single Family	5.63	02/13/07	02/20/37	2,112.47	2,372.04			(11.79)		2,100.68	2,349.90	(10.35)	
FNMA	2005 BCD Single Family	5.38	08/09/06	08/01/36	3,344.35	3,735.62			(25.91)		3,318.44	3,701.70	(8.01)	
FNMA	2005 BCD Single Family	5.13	08/10/06	07/01/36	2,091.32	2,320.72			(13.25)		2,078.07	2,304.70	(2.77)	
FNMA	2005 BCD Single Family	5.38	08/23/06	08/01/36	3,779.19	4,223.11			(26.21)		3,752.98	4,188.08	(8.82)	
FNMA	2005 BCD Single Family				2,014.58	2,262.57			(2,014.58)				(247.99)	
FNMA	2005 BCD Single Family	5.38	09/06/06	09/01/36	5,092.95	5,689.14			(1,843.65)		3,249.30	3,624.60	(220.89)	
FNMA	2005 BCD Single Family	5.63	09/06/06	08/01/36	1,171.90	1,316.17			(7.30)		1,164.60	1,307.00	(1.87)	
FNMA	2005 BCD Single Family	5.13	09/12/06	09/01/36	3,154.36	3,499.93			(58.59)		3,095.77	3,432.81	(8.53)	
FNMA	2005 BCD Single Family	5.38	09/12/06	09/01/36	6,105.77	6,821.92			(74.68)		6,031.09	6,731.91	(15.33)	
FNMA	2005 BCD Single Family	5.63	09/20/06	09/01/36	2,205.52	2,478.21			(13.12)		2,192.40	2,461.48	(3.61)	
FNMA	2005 BCD Single Family	5.38	09/20/06	09/01/36	6,568.76	7,336.85			(39.72)		6,529.04	7,283.07	(14.06)	
FNMA	2005 BCD Single Family	5.13	09/20/06	09/01/36	2,126.20	2,357.09			(14.16)		2,112.04	2,339.97	(2.96)	
FNMA	2005 BCD Single Family	5.38	09/26/06	09/01/36	1,946.99	2,174.52			(12.27)		1,934.72	2,158.12	(4.13)	
FNMA	2005 BCD Single Family	5.38	10/05/06	09/01/36	3,003.95	3,354.11			(18.74)		2,985.21	3,328.91	(6.46)	
FNMA	2005 BCD Single Family	5.63	10/17/06	09/01/36	1,341.37	1,506.86			(7.81)		1,333.56	1,496.98	(2.07)	
FNMA	2005 BCD Single Family	5.13	10/17/06	10/01/36	8,379.94	9,346.21			(1,397.85)		6,982.09	7,740.40	(207.96)	
FNMA	2005 BCD Single Family	5.38	10/17/06	10/01/36	5,342.36	5,969.41			(65.48)		5,276.88	5,888.23	(15.70)	
FNMA	2005 BCD Single Family	5.38	10/24/06	11/01/36	6,141.83	6,858.09			(66.53)		6,075.30	6,775.16	(16.40)	
FNMA	2005 BCD Single Family	5.38	11/02/06	11/01/36	6,665.16	7,447.89			(40.80)		6,624.36	7,392.15	(14.94)	
FNMA	2005 BCD Single Family	5.63	11/02/06	10/01/36	1,536.50	1,726.50			(19.81)		1,516.69	1,702.91	(3.78)	
FNMA	2005 BCD Single Family	5.13	11/02/06	10/01/36	939.97	1,042.51			(5.82)		934.15	1,035.44	(1.25)	
FNMA	2005 BCD Single Family	5.38	11/14/06	11/01/36	4,727.02	5,276.64			(35.86)		4,691.16	5,231.79	(8.99)	
FNMA	2005 BCD Single Family	5.63	11/14/06	11/01/36	3,456.69	3,882.74			(24.23)		3,432.46	3,852.79	(5.72)	
FNMA	2005 BCD Single Family	5.13	11/14/06	11/01/36	4,830.32	5,355.32			(3,173.43)		1,656.89	1,835.76	(346.13)	
FNMA	2005 BCD Single Family	5.38	11/21/06	10/01/36	7,995.31	8,939.08			(52.88)		7,942.43	8,871.52	(14.68)	
FNMA	2005 BCD Single Family	5.63	11/21/06	11/01/36	1,378.58	1,548.21			(8.02)		1,370.56	1,538.13	(2.06)	
FNMA	2005 BCD Single Family	5.13	11/21/06	11/01/36	842.75	935.00			(12.82)		829.93	919.92	(2.26)	
FNMA	2005 BCD Single Family	5.38	11/28/06	11/01/36	2,691.06	3,005.10			(16.84)		2,674.22	2,982.45	(5.81)	
FNMA	2005 BCD Single Family	5.13	11/28/06	11/01/36	2,039.64	2,264.13			(12.81)		2,026.83	2,247.90	(3.42)	
FNMA	2005 BCD Single Family	5.38	12/12/06	11/01/36	6,196.44	6,925.94			(37.65)		6,158.79	6,877.21	(11.08)	
FNMA	2005 BCD Single Family	5.63	12/12/06	11/01/36	673.72	756.70			(6.16)		667.56	749.18	(1.36)	
FNMA	2005 BCD Single Family	5.13	12/12/06	11/01/36	1,519.80	1,686.59			(21.63)		1,498.17	1,661.05	(3.91)	
FNMA	2005 BCD Single Family	5.38	12/27/06	11/01/36	3,555.28	3,973.05			(24.57)		3,530.71	3,939.94	(8.54)	
FNMA	2005 BCD Single Family	5.63	12/27/06	12/01/36	4,604.50	5,170.77			(43.75)		4,560.75	5,118.05	(8.97)	
FNMA	2005 BCD Single Family	5.13	12/27/06	10/01/36	984.85	1,091.99			(7.79)		977.06	1,082.70	(1.50)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
FNMA	2005 BCD Single Family	5.38	01/09/07	12/01/36	9,421.36	10,557.93			(252.31)		9,169.05	10,267.93	(37.69)	
FNMA	2005 BCD Single Family	5.63	01/09/07	12/01/36	3,734.78	4,195.08			(31.24)		3,703.54	4,156.98	(6.86)	
FNMA	2005 BCD Single Family	5.13	01/09/07	12/01/36	4,507.08	4,997.29			(27.87)		4,479.21	4,963.36	(6.06)	
FNMA	2005 BCD Single Family	5.38	01/30/07	12/01/36	11,442.66	12,841.88			(1,029.67)		10,412.99	11,665.86	(146.35)	
FNMA	2005 BCD Single Family	5.63	01/30/07	12/01/36	2,220.38	2,493.70			(14.72)		2,205.66	2,475.48	(3.50)	
FNMA	2005 BCD Single Family	5.13	01/30/07	01/01/37	1,102.75	1,224.30			(6.83)		1,095.92	1,215.44	(2.03)	
FNMA	2005 BCD Single Family	5.38	02/13/07	01/01/37	1,143.00	1,276.23			(24.91)		1,118.09	1,246.79	(4.53)	
FNMA	2005 BCD Single Family	5.63	02/13/07	01/01/37	2,083.07	2,339.69			(34.55)		2,048.52	2,299.17	(5.97)	
FNMA	2005 BCD Single Family	5.13	02/13/07	01/01/37	4,445.98	4,933.33			(1,917.31)		2,528.67	2,803.59	(212.43)	
FNMA	2005 BCD Single Family	5.38	02/20/07	01/01/37	2,928.14	3,276.58			(20.72)		2,907.42	3,249.31	(6.55)	
FNMA	2005 BCD Single Family	5.63	02/20/07	01/01/37	2,130.60	2,395.64			(12.53)		2,118.07	2,378.89	(4.22)	
FNMA	2005 BCD Single Family	6.15	05/01/96	04/01/26	100,457.10	114,184.66			(2,369.59)		98,087.51	111,377.89	(437.18)	
FNMA	2005 BCD Single Family	6.15	06/01/96	05/01/26	96,790.31	111,645.40			(1,631.35)		95,158.96	109,634.55	(379.50)	
FNMA	2005 BCD Single Family	6.15	07/01/96	06/01/26	56,185.92	65,160.13			(1,142.16)		55,043.76	62,074.62	(1,943.35)	
FNMA	2005 BCD Single Family	6.15	08/01/96	07/01/26	45,945.04	53,490.71			(3,953.27)		41,991.77	47,189.31	(2,348.13)	
FNMA	2005 BCD Single Family	6.15	08/01/96	08/01/26	52,729.49	59,843.38			(977.58)		51,751.91	58,726.46	(139.34)	
FNMA	2005 BCD Single Family	6.15	09/01/96	08/01/26	14,334.08	16,232.40			(1,355.40)		12,978.68	14,695.98	(181.02)	
FNMA	2005 BCD Single Family	6.15	10/01/96	10/01/26	73,229.81	83,087.44			(22,344.05)		50,885.76	57,718.11	(3,025.28)	
FNMA	2005 BCD Single Family	6.15	12/01/96	11/01/26	63,548.73	72,080.40			(1,243.24)		62,305.49	70,661.59	(175.57)	
FNMA	2005 BCD Single Family	6.15	03/01/97	01/01/27	35,416.99	40,150.84			(564.22)		34,852.77	39,509.11	(77.51)	
FNMA	2005 BCD Single Family	6.15	09/01/97	07/01/27	39,857.13	46,614.50			(578.78)		39,278.35	44,922.64	(1,113.08)	
GNMA	2005 BCD Single Family	6.15	07/01/96	07/20/26	427,147.34	487,301.72			(35,906.80)		391,240.54	443,818.44	(7,576.48)	
GNMA	2005 BCD Single Family	6.15	03/01/96	03/20/26	75,585.21	85,630.68			(1,294.82)		74,290.39	84,285.89	(49.97)	
GNMA	2005 BCD Single Family	6.15	08/01/96	07/20/26	264,223.80	299,892.53			(6,436.50)		257,787.30	293,089.30	(366.73)	
GNMA	2005 BCD Single Family	6.15	04/01/96	04/20/26	87,133.98	98,716.21			(1,613.20)		85,520.78	97,025.99	(77.02)	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	305,496.52	346,509.41			(58,047.28)		247,449.24	280,242.68	(8,219.45)	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	110,001.85	124,607.14			(3,533.09)		106,468.76	120,779.96	(294.09)	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	412,981.72	470,970.47			(8,785.09)		404,196.63	462,334.73	(149.35)	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	162,036.63	183,550.32			(3,064.08)		158,972.55	180,341.61	(144.63)	
GNMA	2005 BCD Single Family	6.15	07/01/96	06/20/26	446,203.21	504,465.89			(8,886.50)		437,316.71	498,378.50	(2,799.11)	
GNMA	2005 BCD Single Family	6.15	08/01/96	08/20/26	281,863.09	316,609.31			(8,314.24)		273,548.85	307,777.28	(517.79)	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	132,007.54	149,124.94			(3,131.86)		128,875.68	145,806.46	(186.62)	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	49,687.34	56,142.02			(2,914.17)		46,773.17	52,880.94	(346.91)	
GNMA	2005 BCD Single Family	6.15	10/01/96	10/20/26	386,471.51	438,228.50			(39,727.71)		346,743.80	389,773.07	(8,727.72)	
GNMA	2005 BCD Single Family	6.15	12/01/96	12/20/26	33,017.82	37,304.77			(566.57)		32,451.25	36,719.68	(18.52)	
GNMA	2005 BCD Single Family	6.15	01/01/97	12/20/26	323,315.59	367,407.87			(6,206.85)		317,108.74	361,231.96	(30.94)	
GNMA	2005 BCD Single Family	6.15	01/01/97	01/20/27	104,699.07	118,380.09			(3,796.77)		100,902.30	114,238.14	(345.18)	
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	136,156.39	153,942.94			(2,724.70)		133,431.69	151,088.78	(129.46)	
GNMA	2005 BCD Single Family	6.15	03/01/97	03/20/27	172,035.87	194,321.69			(2,795.99)		169,059.88	191,249.35	(96.35)	
GNMA	2005 BCD Single Family	6.15	04/01/97	04/20/27	91,908.26	103,770.91			(1,522.49)		90,385.77	102,207.37	(41.05)	
GNMA	2005 BCD Single Family	6.15	06/01/97	06/20/27	59,106.92	66,754.80			(933.54)		58,173.38	65,800.79	(20.47)	
GNMA	2005 BCD Single Family	6.15	08/01/97	07/20/27	66,809.06	75,713.14			(1,393.14)		65,415.92	74,241.32	(78.68)	
GNMA	2005 BCD Single Family	6.15	09/01/97	08/20/27	101,133.84	114,056.94			(2,915.33)		98,218.51	111,072.87	(68.74)	
GNMA	2005 BCD Single Family	6.15	02/01/98	02/20/28	66,424.07	75,013.34			(871.33)		65,552.74	74,141.43	(0.58)	
GNMA	2005 BCD Single Family	6.15	03/01/98	01/20/28	38,381.95	43,331.70			(1,202.56)		37,179.39	42,036.15	(92.99)	
GNMA	2005 BCD Single Family	6.15	04/01/98	04/20/28	29,832.22	33,680.28			(608.01)		29,224.21	33,044.11	(28.16)	
GNMA	2005 BCD Single Family	6.15	09/01/98	07/20/28	86,844.10	98,064.36			(1,396.79)		85,447.31	96,634.94	(32.63)	
GNMA	2005 BCD Single Family	6.15	11/01/98	10/20/28	143,704.53	162,271.18			(2,066.72)		141,637.81	160,182.48	(21.98)	
2005 BCD Single Family Total					6,224,819.66	6,997,237.03	54,417.76	0.00	(305,997.07)	0.00	5,973,240.35	6,701,904.18	(43,753.54)	0.00
Repo Agmt	2006 ABCDE Single Family	0.07	10/30/15	11/02/15	1,875.08	1,875.08	0.13				1,875.21	1,875.21	-	
Repo Agmt	2006 ABCDE Single Family	0.07	10/30/15	11/02/15	5,800,201.55	5,800,201.55		(3,480,968.82)			2,319,232.73	2,319,232.73	-	
GIC's	2006 ABCDE Single Family	4.73	06/28/06	08/31/37	132,873.56	132,873.56	1,318,462.04				1,451,335.60	1,451,335.60	-	
FNMA	2006 ABCDE Single Family	6.25	04/15/97	03/01/27	68,550.92	77,982.83			(1,379.13)		67,171.79	76,328.64	(275.06)	
FNMA	2006 ABCDE Single Family	6.25	05/29/97	05/01/27	76,259.45	86,725.31			(20,164.94)		56,094.51	63,723.93	(2,836.44)	
FNMA	2006 ABCDE Single Family	6.25	06/26/97	05/01/27	129,996.42	147,904.70			(2,942.27)		127,054.15	144,384.31	(578.12)	
FNMA	2006 ABCDE Single Family	6.25	08/18/97	06/01/27	53,844.09	63,162.37			(1,385.05)		52,459.04	59,096.69	(2,680.63)	
FNMA	2006 ABCDE Single Family	6.25	09/29/97	08/01/27	25,984.94	30,051.56			(860.27)		25,124.67	27,702.17	(1,489.12)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
FNMA	2006 ABCDE Single Family	6.25	01/29/98	11/01/27	46,649.09	53,267.71			(3,156.96)		43,492.13	48,998.28	(1,112.47)	
GNMA	2006 ABCDE Single Family	6.25	03/18/97	02/20/27	819,159.87	953,313.72			(48,297.18)		770,862.69	892,042.34	(12,974.20)	
GNMA	2006 ABCDE Single Family	6.25	04/15/97	04/20/27	332,553.31	374,242.15			(5,347.04)		327,206.27	370,485.80	1,590.69	
GNMA	2006 ABCDE Single Family	6.45	04/29/97	04/20/27	102,997.16	117,337.46			(2,516.34)		100,480.82	114,927.95	106.83	
GNMA	2006 ABCDE Single Family	6.25	04/29/97	04/20/27	225,132.83	255,332.08			(3,827.71)		221,305.12	251,497.70	(6.67)	
GNMA	2006 ABCDE Single Family	6.25	05/15/97	05/20/27	223,093.93	253,024.16			(49,647.72)		173,446.21	196,575.20	(6,801.24)	
GNMA	2006 ABCDE Single Family	6.45	05/29/97	05/20/27	44,454.40	50,722.93			(760.96)		43,693.44	49,982.25	20.28	
GNMA	2006 ABCDE Single Family	6.25	06/17/97	06/20/27	502,096.32	577,295.31			(9,462.06)		492,634.26	563,893.84	(3,939.41)	
GNMA	2006 ABCDE Single Family	6.25	06/26/97	06/20/27	134,421.09	152,317.98			(1,923.92)		132,497.17	150,421.45	27.39	
GNMA	2006 ABCDE Single Family	6.45	07/15/97	05/20/27	145,650.30	166,189.91			(2,535.94)		143,114.36	163,714.24	60.27	
GNMA	2006 ABCDE Single Family	6.25	07/15/97	06/20/27	165,892.78	187,954.84			(42,682.96)		123,209.82	139,634.90	(5,636.98)	
GNMA	2006 ABCDE Single Family	6.25	07/30/97	07/20/27	204,537.40	231,980.15			(3,343.35)		201,194.05	228,648.96	12.16	
GNMA	2006 ABCDE Single Family	6.25	08/18/97	07/20/27	357,090.73	405,230.16			(6,807.87)		350,282.86	399,396.04	973.75	
GNMA	2006 ABCDE Single Family	6.25	08/28/97	08/20/27	389,389.08	444,203.33			(7,063.91)		382,325.17	437,204.07	64.65	
GNMA	2006 ABCDE Single Family	6.45	08/28/97	08/20/27	158,770.78	181,165.41			(52,565.36)		106,205.42	121,290.85	(7,309.20)	
GNMA	2006 ABCDE Single Family	6.25	09/29/97	09/20/27	124,048.30	140,547.92			(2,499.80)		121,548.50	137,974.52	(73.60)	
GNMA	2006 ABCDE Single Family	6.25	10/15/97	09/20/27	119,153.69	135,004.74			(1,768.50)		117,385.19	133,254.52	18.28	
GNMA	2006 ABCDE Single Family	6.45	10/15/97	08/20/27	46,283.04	52,810.77			(767.81)		45,515.23	52,067.57	24.61	
GNMA	2006 ABCDE Single Family	6.25	10/30/97	10/20/27	183,943.02	208,392.70			(4,558.01)		179,385.01	203,609.13	(225.56)	
GNMA	2006 ABCDE Single Family	6.25	11/17/97	10/20/27	147,785.67	167,452.94			(2,321.93)		145,463.74	165,134.75	3.74	
GNMA	2006 ABCDE Single Family	6.25	11/25/97	11/20/27	184,363.14	208,898.15			(2,863.99)		181,499.15	206,039.61	5.45	
GNMA	2006 ABCDE Single Family	6.25	12/17/97	11/20/27	248,770.27	282,078.17			(36,967.20)		211,803.07	240,047.05	(5,063.92)	
GNMA	2006 ABCDE Single Family	6.25	01/29/98	01/20/28	507,466.07	588,315.55			(10,946.63)		496,519.44	572,988.38	(4,380.54)	
GNMA	2006 ABCDE Single Family	6.45	02/12/98	12/20/27	30,413.22	34,689.03			(706.14)		29,707.08	33,970.37	(12.52)	
GNMA	2006 ABCDE Single Family	6.45	04/16/98	02/20/28	118,249.63	134,704.38			(2,204.90)		116,044.73	132,733.44	233.96	
GNMA	2006 ABCDE Single Family	6.25	04/29/98	04/20/28	211,730.77	240,132.42			(3,812.25)		207,918.52	236,287.01	(33.16)	
GNMA	2006 ABCDE Single Family	6.25	07/06/98	05/20/28	65,867.55	74,647.43			(839.99)		65,027.56	73,833.32	25.88	
GNMA	2006 ABCDE Single Family	6.45	08/13/98	06/20/28	83,804.61	95,627.77			(1,339.57)		82,465.04	94,340.84	52.64	
GNMA	2006 ABCDE Single Family	6.25	08/27/98	07/20/28	113,613.47	128,750.21			(3,317.06)		110,296.41	125,214.01	(219.14)	
GNMA	2006 ABCDE Single Family	6.25	09/24/98	08/20/28	48,551.62	55,024.95			(594.76)		47,956.86	54,452.08	21.89	
GNMA	2006 ABCDE Single Family	6.25	10/01/98	08/20/28	45,430.06	51,474.54			(1,615.63)		43,814.43	49,726.76	(132.15)	
GNMA	2006 ABCDE Single Family				7,552.88	8,378.43			(7,552.88)				(825.55)	
GNMA	2006 ABCDE Single Family	6.45	12/15/98	09/20/28	55,710.09	63,566.38			(11,331.36)		44,378.73	50,654.82	(1,580.20)	
GNMA	2006 ABCDE Single Family	6.25	12/29/98	10/20/28	353,183.79	402,950.95			(9,107.39)		344,076.40	393,513.32	(330.24)	
GNMA	2006 ABCDE Single Family	6.45	01/28/99	11/20/28	28,813.70	32,883.35			(458.00)		28,355.70	32,443.46	18.11	
GNMA	2006 ABCDE Single Family	5.45	03/18/99	02/20/29	120,707.10	133,648.06			(1,799.63)		118,907.47	131,030.04	(818.39)	
GNMA	2006 ABCDE Single Family	5.45	06/24/99	05/20/29	263,713.32	292,236.56			(3,338.47)		260,374.85	287,196.07	(1,702.02)	
GNMA	2006 ABCDE Single Family	5.45	07/29/99	06/20/29	52,308.39	57,844.21			(626.58)		51,681.81	56,953.38	(264.25)	
GNMA	2006 ABCDE Single Family	5.45	10/14/99	08/20/29	86,178.56	95,399.71			(1,495.88)		84,682.68	93,300.89	(602.94)	
GNMA	2006 ABCDE Single Family	5.45	08/26/99	07/20/29	131,747.58	145,843.20			(2,428.46)		129,319.12	142,479.87	(934.87)	
GNMA	2006 ABCDE Single Family	6.25	10/20/99	07/20/29	82,425.99	93,406.78			(973.52)		81,452.47	92,479.50	46.24	
GNMA	2006 ABCDE Single Family	6.25	11/23/99	10/20/29	36,191.21	41,018.75			(395.07)		35,796.14	40,646.87	23.19	
GNMA	2006 ABCDE Single Family	5.45	12/01/99	10/20/29	47,397.38	52,474.08			(586.66)		46,810.72	51,579.76	(307.66)	
GNMA	2006 ABCDE Single Family	5.45	01/27/00	12/20/29	486,901.63	543,333.56			(7,969.90)		478,931.73	532,050.08	(3,313.58)	
GNMA	2006 ABCDE Single Family	6.25	01/27/00	12/20/29	124,361.76	140,946.70			(1,975.75)		122,386.01	138,965.69	(5.26)	
FNMA	2006 ABCDE Single Family	5.45	01/28/00	07/01/29	77,452.88	86,699.95			(1,059.14)		76,393.74	84,954.39	(686.42)	
FNMA	2006 ABCDE Single Family	6.25	01/28/00	09/01/29	74,108.56	86,944.16			(1,100.46)		73,008.10	83,952.01	(1,891.69)	
GNMA	2006 ABCDE Single Family	5.13	08/10/06	07/20/36	130,061.90	142,995.80			(809.95)		129,251.95	141,833.59	(352.26)	
GNMA	2006 ABCDE Single Family	5.38	08/16/06	08/20/36	162,957.26	181,288.32			(986.62)		161,970.64	179,436.93	(864.77)	
GNMA	2006 ABCDE Single Family	5.38	08/23/06	08/20/36	76,381.84	84,865.90			(460.96)		75,920.88	84,113.01	(291.93)	
GNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	543,547.04	596,078.78			(3,502.94)		540,044.10	589,409.79	(3,166.05)	
GNMA	2006 ABCDE Single Family	5.38	09/06/06	08/20/36	841,637.34	949,546.40			(97,193.51)		744,443.83	828,674.83	(23,678.06)	
GNMA	2006 ABCDE Single Family	5.63	09/06/06	09/20/36	177,574.32	196,641.67			(5,266.78)		172,307.54	189,665.58	(1,709.31)	
GNMA	2006 ABCDE Single Family	5.13	09/06/06	08/20/36	679,208.31	745,739.68			(4,216.28)		674,992.03	747,020.11	5,496.71	
GNMA	2006 ABCDE Single Family	5.38	09/12/06	09/20/36	462,818.06	518,274.07			(3,037.00)		459,781.06	512,746.98	(2,490.09)	
GNMA	2006 ABCDE Single Family	5.13	09/12/06	09/20/36	579,750.52	643,787.98			(3,834.12)		575,916.40	638,336.41	(1,617.45)	
GNMA	2006 ABCDE Single Family	5.63	09/12/06	09/20/36	107,042.35	120,175.98			(649.55)		106,392.80	118,995.47	(530.96)	
GNMA	2006 ABCDE Single Family	5.38	09/20/06	09/20/36	794,990.20	892,753.01			(5,295.65)		789,694.55	883,139.01	(4,318.35)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.13	09/20/06	09/20/36	1,294,963.24	1,450,488.72			(8,692.46)		1,286,270.78	1,433,457.02	(8,339.24)	
GNMA	2006 ABCDE Single Family	5.63	09/20/06	09/20/36	154,517.16	173,464.20			(974.93)		153,542.23	171,721.72	(767.55)	
GNMA	2006 ABCDE Single Family	5.13	09/26/06	09/20/36	596,418.45	664,017.38			(121,358.49)		475,059.96	520,625.59	(22,033.30)	
GNMA	2006 ABCDE Single Family	5.38	09/26/06	09/20/36	735,105.42	825,093.07			(9,627.69)		725,477.73	810,917.12	(4,548.26)	
GNMA	2006 ABCDE Single Family	5.38	10/05/06	10/20/36	750,743.86	846,587.60			(4,803.09)		745,940.77	837,706.13	(4,078.38)	
GNMA	2006 ABCDE Single Family	5.63	10/17/06	10/20/36	222,289.70	245,805.33			(3,690.94)		218,598.76	240,620.76	(1,493.63)	
GNMA	2006 ABCDE Single Family	5.13	10/05/06	10/20/36	712,172.29	776,806.48			(152,771.38)		559,400.91	594,665.57	(29,369.53)	
GNMA	2006 ABCDE Single Family	5.38	10/17/06	10/20/36	819,832.33	924,959.26			(110,354.42)		709,477.91	784,999.78	(29,605.06)	
GNMA	2006 ABCDE Single Family	5.13	10/17/06	10/20/36	526,634.87	578,258.32			(94,467.16)		432,167.71	473,631.19	(10,159.97)	
GNMA	2006 ABCDE Single Family	5.63	10/24/06	10/20/36	331,716.08	372,053.27			(2,206.11)		329,509.97	368,191.20	(1,655.96)	
GNMA	2006 ABCDE Single Family	5.38	10/24/06	10/20/36	795,750.81	897,778.25			(5,236.22)		790,514.59	888,222.22	(4,319.81)	
GNMA	2006 ABCDE Single Family	5.13	10/24/06	10/20/36	412,984.60	457,071.23			(2,692.51)		410,292.09	453,232.54	(1,146.18)	
GNMA	2006 ABCDE Single Family	5.38	11/02/06	11/20/36	521,076.51	579,001.94			(3,217.85)		517,858.66	579,537.23	3,753.14	
GNMA	2006 ABCDE Single Family	5.13	11/02/06	10/20/36	428,444.17	474,219.09			(180,147.80)		248,296.37	272,114.49	(21,956.80)	
GNMA	2006 ABCDE Single Family	5.63	11/14/06	11/20/36	477,987.01	531,657.35			(76,875.46)		401,111.55	444,441.30	(10,340.59)	
GNMA	2006 ABCDE Single Family	5.38	11/14/06	10/20/36	447,904.45	501,641.94			(2,677.57)		445,226.88	496,571.15	(2,393.22)	
GNMA	2006 ABCDE Single Family	5.13	11/14/06	11/20/36	962,152.45	1,068,333.95			(6,101.62)		956,050.83	1,059,558.62	(2,673.71)	
GNMA	2006 ABCDE Single Family	5.38	11/21/06	11/20/36	640,384.40	711,576.27			(211,359.96)		429,024.44	474,710.11	(25,506.20)	
GNMA	2006 ABCDE Single Family	5.63	11/21/06	11/20/36	136,146.77	150,532.81			(835.64)		135,311.13	148,923.42	(773.75)	
GNMA	2006 ABCDE Single Family	5.13	11/21/06	11/20/36	359,719.14	394,577.55			(9,182.19)		350,536.95	383,868.00	(1,527.36)	
GNMA	2006 ABCDE Single Family	5.38	11/28/06	11/20/36	453,693.00	508,030.07			(224,952.78)		228,740.22	253,104.10	(29,973.19)	
GNMA	2006 ABCDE Single Family	5.38	12/12/06	12/20/36	458,809.64	509,814.72			(206,508.06)		252,301.58	279,170.45	(24,136.21)	
GNMA	2006 ABCDE Single Family	5.63	12/12/06	12/20/36	561,509.94	635,520.70			(24,005.26)		537,504.68	605,529.55	(5,985.89)	
GNMA	2006 ABCDE Single Family	5.13	12/12/06	11/20/36	870,244.43	986,896.10			(6,965.91)		863,278.52	979,667.56	(262.63)	
GNMA	2006 ABCDE Single Family	5.38	12/27/06	12/20/36	1,179,064.73	1,322,612.22			(288,829.37)		890,235.36	985,096.76	(48,686.09)	
GNMA	2006 ABCDE Single Family	5.63	12/27/06	12/20/36	230,427.92	255,758.97			(1,883.44)		228,544.48	252,492.15	(1,383.38)	
GNMA	2006 ABCDE Single Family	5.13	12/27/06	12/20/36	530,377.12	582,414.42			(98,152.97)		432,224.15	473,731.77	(10,529.68)	
GNMA	2006 ABCDE Single Family	5.38	01/10/07	12/20/36	103,233.17	114,853.51			(617.01)		102,616.16	113,692.53	(543.97)	
GNMA	2006 ABCDE Single Family	5.63	01/09/07	12/20/36	78,375.00	81,579.48			(456.39)		77,918.61	81,060.45	(62.64)	
GNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	389,755.10	426,012.32			(2,472.15)		387,282.95	424,349.48	809.31	
GNMA	2006 ABCDE Single Family	5.38	01/16/07	12/20/36	277,605.21	308,474.16			(128,825.66)		148,779.55	164,620.47	(15,028.03)	
GNMA	2006 ABCDE Single Family	5.63	01/16/07	01/20/37	194,548.15	218,437.27			(1,140.86)		193,407.29	216,334.12	(962.29)	
GNMA	2006 ABCDE Single Family	5.13	01/30/07	01/20/37	625,826.06	694,061.00			(4,128.52)		621,697.54	688,180.85	(1,751.63)	
GNMA	2006 ABCDE Single Family	5.38	01/30/07	01/20/37	623,843.54	698,139.86			(5,519.50)		618,324.04	689,097.06	(3,523.30)	
GNMA	2006 ABCDE Single Family	5.63	01/30/07	01/20/37	156,881.27	176,147.07			(916.32)		155,964.95	174,458.16	(772.59)	
GNMA	2006 ABCDE Single Family	5.38	02/13/07	01/20/37	413,334.69	459,322.89			(25,863.56)		387,471.13	429,606.83	(3,852.50)	
GNMA	2006 ABCDE Single Family	5.13	02/13/07	01/20/37	349,180.01	384,090.55			(3,739.12)		345,440.89	379,262.07	(1,089.36)	
GNMA	2006 ABCDE Single Family	5.63	02/13/07	02/20/37	96,600.79	108,470.92			(538.55)		96,062.24	107,458.66	(473.71)	
GNMA	2006 ABCDE Single Family	5.38	02/20/07	02/20/37	170,567.05	189,789.95			(1,027.89)		169,539.16	187,857.06	(905.00)	
GNMA	2006 ABCDE Single Family	5.13	02/20/07	02/20/37	224,644.17	247,035.02			(1,439.73)		223,204.44	244,986.96	(608.33)	
GNMA	2006 ABCDE Single Family	5.63	02/20/07	02/20/37	185,556.53	208,053.44			(1,172.61)		184,383.92	206,253.91	(626.92)	
GNMA	2006 ABCDE Single Family	5.38	03/06/07	02/20/37	384,540.33	428,727.94			(2,258.04)		382,282.29	424,430.92	(2,038.98)	
GNMA	2006 ABCDE Single Family	5.63	03/06/07	02/20/37	40,438.25	45,394.45			(229.25)		40,209.00	44,970.18	(195.02)	
GNMA	2006 ABCDE Single Family	5.63	03/20/07	02/20/37	67,405.02	75,688.97			(376.82)		67,028.20	74,981.48	(330.67)	
GNMA	2006 ABCDE Single Family	5.13	03/20/07	03/20/37	255,439.71	280,918.60			(2,112.96)		253,326.75	278,065.03	(740.61)	
GNMA	2006 ABCDE Single Family	5.38	03/20/07	03/20/37	337,421.48	376,184.50			(1,966.82)		335,454.66	372,433.93	(1,783.75)	
GNMA	2006 ABCDE Single Family				83,950.13	92,319.51			(83,950.13)				(8,369.38)	
GNMA	2006 ABCDE Single Family	5.13	04/24/07	04/20/37	616,527.45	682,244.00			(129,344.82)		487,182.63	534,034.86	(18,864.32)	
GNMA	2006 ABCDE Single Family	5.63	04/24/07	04/20/37	372,236.65	414,586.40			(2,431.00)		369,805.65	412,241.64	86.24	
GNMA	2006 ABCDE Single Family	5.38	04/24/07	04/20/37	169,082.99	187,913.94			(987.38)		168,095.61	186,283.30	(643.26)	
GNMA	2006 ABCDE Single Family	5.13	03/27/07	03/20/37	235,592.43	259,095.57			(1,398.30)		234,194.13	257,067.69	(629.58)	
GNMA	2006 ABCDE Single Family	5.63	03/27/07	02/20/37	140,158.72	157,370.52			(789.04)		139,369.68	155,897.69	(683.79)	
GNMA	2006 ABCDE Single Family	5.38	04/10/07	03/20/37	429,165.45	478,038.60			(2,538.11)		426,627.34	473,230.28	(2,270.21)	
GNMA	2006 ABCDE Single Family	5.13	04/10/07	03/20/37	353,463.13	388,821.86			(2,107.72)		351,355.41	385,779.02	(935.12)	
GNMA	2006 ABCDE Single Family	5.13	05/08/07	04/20/37	108,934.14	119,795.55			(1,879.90)		107,054.24	117,490.15	(425.50)	
GNMA	2006 ABCDE Single Family	5.63	05/08/07	04/20/37	54,674.12	61,392.43			(299.93)		54,374.19	60,826.61	(265.89)	
GNMA	2006 ABCDE Single Family	5.38	05/08/07	05/20/37	253,977.28	282,639.80			(1,541.31)		252,435.97	279,754.79	(1,343.70)	
GNMA	2006 ABCDE Single Family	5.38	05/22/07	05/20/37	518,750.46	580,982.86			(2,989.30)		515,761.16	575,238.85	(2,754.71)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.13	05/22/07	05/20/37	442,908.61	487,587.92			(2,617.99)		440,290.62	483,784.34	(1,185.59)	
GNMA	2006 ABCDE Single Family	5.38	06/05/07	05/20/37	213,330.30	237,400.09			(1,249.65)		212,080.65	235,026.45	(1,123.99)	
GNMA	2006 ABCDE Single Family	5.63	06/05/07	05/20/37	127,800.97	143,509.33			(722.27)		127,078.70	142,161.68	(625.38)	
GNMA	2006 ABCDE Single Family	5.13	06/05/07	05/20/37	738,416.77	823,242.99			(4,672.48)		733,744.29	816,497.09	(2,073.42)	
GNMA	2006 ABCDE Single Family	5.13	06/19/07	06/20/37	292,661.45	321,907.71			(2,223.64)		290,437.81	318,781.12	(902.95)	
GNMA	2006 ABCDE Single Family	5.63	06/19/07	06/20/37	74,675.91	83,857.65			(405.85)		74,270.06	83,089.12	(362.68)	
GNMA	2006 ABCDE Single Family	5.38	08/07/07	07/20/37	52,712.73	58,684.12			(297.94)		52,414.79	58,108.62	(277.56)	
GNMA	2006 ABCDE Single Family	5.63	08/07/07	08/20/37	374,558.32	420,949.36			(2,130.41)		372,427.91	416,987.57	(1,831.38)	
GNMA	2006 ABCDE Single Family	5.13	08/07/07	07/20/37	455,910.39	504,709.98			(2,763.93)		453,146.46	500,753.95	(1,192.10)	
GNMA	2006 ABCDE Single Family	5.38	07/03/07	05/20/37	106,554.08	118,428.53			(605.32)		105,948.76	117,425.99	(397.22)	
GNMA	2006 ABCDE Single Family	5.13	07/03/07	06/20/37	241,063.52	259,239.44			(158,194.53)		82,868.99	85,198.81	(15,846.10)	
GNMA	2006 ABCDE Single Family	5.38	07/17/07	06/20/37	199,617.35	222,163.26			(1,130.98)		198,486.37	219,982.51	(1,049.77)	
GNMA	2006 ABCDE Single Family	5.63	11/21/07	10/20/37	58,198.91	65,389.89			(343.85)		57,855.06	64,758.27	(287.77)	
GNMA	2006 ABCDE Single Family	5.38	09/25/07	09/20/37	350,577.77	391,471.14			(2,095.85)		348,481.92	387,506.07	(1,869.22)	
GNMA	2006 ABCDE Single Family	5.13	09/25/07	09/20/37	233,527.17	256,610.95			(123,499.51)		110,027.66	120,673.96	(12,437.48)	
GNMA	2006 ABCDE Single Family	5.63	09/25/07	08/20/37	75,176.25	84,466.99			(411.31)		74,764.94	83,687.14	(368.54)	
GNMA	2006 ABCDE Single Family	5.38	10/09/07	09/20/37	417,621.98	468,009.40			(2,291.95)		415,330.03	463,504.79	(2,212.66)	
GNMA	2006 ABCDE Single Family	5.38	08/23/07	08/20/37	366,204.61	407,192.03			(2,137.35)		364,067.26	404,826.04	(228.64)	
GNMA	2006 ABCDE Single Family	5.13	08/23/07	07/20/37	379,179.69	417,120.29			(2,241.16)		376,938.53	413,932.42	(946.71)	
GNMA	2006 ABCDE Single Family	5.38	09/11/07	09/20/37	150,755.25	167,840.95			(849.35)		149,905.90	166,199.51	(792.09)	
GNMA	2006 ABCDE Single Family	5.63	09/11/07	08/20/37	59,211.38	66,429.14			(338.48)		58,872.90	65,888.92	(201.74)	
GNMA	2006 ABCDE Single Family	5.13	09/11/07	08/20/37	126,398.66	133,313.67			(730.43)		125,668.23	132,301.72	(281.52)	
GNMA	2006 ABCDE Single Family	5.13	12/11/07	11/20/37	241,275.82	259,477.13			(2,491.04)		238,784.78	255,827.91	(1,158.18)	
GNMA	2006 ABCDE Single Family	5.38	10/25/07	10/20/37	175,401.75	195,305.32			(979.72)		174,422.03	193,399.49	(926.11)	
GNMA	2006 ABCDE Single Family	5.13	10/25/07	10/20/37	523,527.44	574,530.62			(97,478.14)		426,049.30	458,250.60	(18,801.88)	
GNMA	2006 ABCDE Single Family	5.38	11/08/07	10/20/37	183,926.38	204,408.04			(1,011.89)		182,914.49	202,427.04	(969.11)	
GNMA	2006 ABCDE Single Family	5.13	11/08/07	10/20/37	92,576.31	101,843.91			(521.45)		92,054.86	101,083.59	(238.87)	
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	59,587.90	66,954.88			(317.46)		59,270.44	66,346.87	(290.55)	
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	271,021.02	303,026.60			(1,462.10)		269,558.92	300,923.58	(640.92)	
GNMA	2006 ABCDE Single Family	5.38	12/11/07	11/20/37	209,179.49	232,927.01			(105,572.18)		103,607.31	114,732.81	(12,622.02)	
GNMA	2006 ABCDE Single Family	5.38	12/20/07	11/20/37	67,156.93	74,777.51			(401.95)		66,754.98	74,019.38	(356.18)	
GNMA	2006 ABCDE Single Family	5.38	01/16/08	12/20/37	33,383.50	37,162.36			(1,645.71)		31,737.79	35,158.04	(358.61)	
GNMA	2006 ABCDE Single Family	5.63	01/30/08	12/20/37	165,001.10	185,398.79			(883.12)		164,117.98	183,712.32	(803.35)	
GNMA	2006 ABCDE Single Family	5.63	02/13/08	01/20/38	101,055.37	113,548.22			(550.05)		100,505.32	112,506.06	(492.11)	
GNMA	2006 ABCDE Single Family	5.63	02/19/08	01/20/38	67,605.79	75,961.87			(367.22)		67,238.57	75,265.52	(329.13)	
GNMA	2006 ABCDE Single Family	5.13	02/27/08	02/20/38	59,090.46	65,015.91			(323.89)		58,766.57	64,539.22	(152.80)	
GNMA	2006 ABCDE Single Family	5.38	02/27/08	02/20/38	100,665.00	112,093.12			(785.70)		99,879.30	110,752.61	(554.81)	
GNMA	2006 ABCDE Single Family	5.13	03/20/08	10/20/37	95,168.40	104,701.28			(534.88)		94,633.52	103,921.77	(244.63)	
GNMA	2006 ABCDE Single Family	5.38	03/27/08	03/20/38	182,834.47	203,603.10			(990.33)		181,844.14	201,654.17	(958.60)	
GNMA	2006 ABCDE Single Family	5.38	04/24/08	04/20/38	107,791.44	120,043.81			(591.18)		107,200.26	118,885.65	(566.98)	
GNMA	2006 ABCDE Single Family	5.13	04/24/08	04/20/38	181,141.09	199,310.75			(985.09)		180,156.00	197,859.82	(465.84)	
GNMA	2006 ABCDE Single Family	5.63	04/22/08	03/20/38	103,291.81	116,066.63			(647.67)		102,644.14	114,905.68	(513.28)	
GNMA	2006 ABCDE Single Family	5.13	05/07/08	04/20/38	250,896.32	276,068.48			(1,416.36)		249,479.96	274,009.05	(643.07)	
GNMA	2006 ABCDE Single Family	5.63	05/07/08	04/20/38	89,813.62	100,924.58			(468.37)		89,345.25	100,021.20	(435.01)	
GNMA	2006 ABCDE Single Family	5.38	05/14/08	04/20/38	182,691.70	203,453.98			(1,000.87)		181,690.83	201,493.94	(959.17)	
GNMA	2006 ABCDE Single Family	5.13	05/21/08	05/20/38	105,122.16	110,909.06			(589.55)		104,532.61	110,086.06	(233.45)	
GNMA	2006 ABCDE Single Family	5.13	06/11/08	05/20/38	93,601.80	102,987.09			(930.16)		92,671.64	101,775.69	(281.24)	
GNMA	2006 ABCDE Single Family	5.63	07/09/08	06/20/38	84,296.89	94,731.91			(439.46)		83,857.43	93,884.14	(408.31)	
GNMA	2006 ABCDE Single Family	5.38	07/09/08	03/20/38	88,822.80	98,920.96			(467.73)		88,355.07	97,988.91	(464.32)	
GNMA	2006 ABCDE Single Family	5.63	06/18/08	03/20/38	25,699.39	28,881.05			(139.48)		25,559.91	28,615.89	(125.68)	
GNMA	2006 ABCDE Single Family	5.63	06/25/08	05/20/38	92,352.95	103,791.54			(473.00)		91,879.95	102,870.32	(448.22)	
GNMA	2006 ABCDE Single Family	5.38	06/25/08	05/20/38	108,156.13	120,452.91			(566.92)		107,589.21	119,320.87	(565.12)	
GNMA	2006 ABCDE Single Family	5.38	07/23/08	06/20/38	184,556.38	205,555.22			(960.39)		183,595.99	203,627.49	(967.34)	
GNMA	2006 ABCDE Single Family	5.13	08/27/08	08/20/38	79,438.60	87,430.94			(813.41)		78,625.19	86,373.03	(244.50)	
GNMA	2006 ABCDE Single Family	5.63	08/13/08	07/20/38	67,371.04	75,711.66			(334.91)		67,036.13	75,053.71	(323.04)	
GNMA	2006 ABCDE Single Family	5.13	09/24/08	08/20/38	110,755.16	121,882.10			(594.68)		110,160.48	121,003.11	(284.31)	
GNMA	2006 ABCDE Single Family	5.38	09/24/08	09/20/38	97,059.27	108,119.91			(501.05)		96,558.22	107,108.49	(510.37)	
GNMA	2006 ABCDE Single Family	5.13	11/12/08	10/20/38	132,013.58	145,288.55			(709.21)		131,304.37	144,240.33	(339.01)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.13	11/25/08	09/20/38	122,214.88	134,501.24			(697.27)		121,517.61	133,486.12	(317.85)	
GNMA	2006 ABCDE Single Family	5.38	11/25/08	11/20/38	253,844.71	282,809.53			(135,159.02)		118,685.69	131,483.03	(16,167.48)	
GNMA	2006 ABCDE Single Family	5.13	12/10/08	11/20/38	119,972.25	132,042.92			(620.58)		119,351.67	131,110.68	(311.66)	
GNMA	2006 ABCDE Single Family	5.38	12/17/08	11/20/38	182,457.66	203,249.30			(1,125.77)		181,331.89	201,147.62	(975.91)	
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	103,491.95	114,561.14			(1,405.62)		102,086.33	112,699.10	(456.42)	
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	114,088.28	126,332.25			(597.94)		113,490.34	125,287.47	(446.84)	
GNMA	2006 ABCDE Single Family	5.25	12/23/08	12/20/38	254,308.43	281,633.12			(1,340.42)		252,968.01	279,295.70	(997.00)	
GNMA	2006 ABCDE Single Family	5.13	12/30/08	12/20/38	74,582.90	82,085.09			(383.41)		74,199.49	81,511.83	(189.85)	
GNMA	2006 ABCDE Single Family	5.25	12/30/08	12/20/38	85,939.44	95,155.72			(446.47)		85,492.97	94,375.68	(333.57)	
FNMA	2006 ABCDE Single Family	5.38	08/09/06	08/01/36	152,934.74	170,826.08			(1,184.72)		151,750.02	169,274.82	(366.54)	
FNMA	2006 ABCDE Single Family	5.13	08/10/06	07/01/36	100,895.68	111,871.98			(639.74)		100,255.94	111,099.72	(132.52)	
FNMA	2006 ABCDE Single Family	5.38	08/23/06	08/01/36	172,821.75	193,118.65			(1,198.38)		171,623.37	191,516.57	(403.70)	
FNMA	2006 ABCDE Single Family				92,125.81	103,465.07			(92,125.81)				(11,339.26)	
FNMA	2006 ABCDE Single Family	5.38	09/06/06	09/01/36	232,895.20	260,158.37			(84,307.97)		148,587.23	165,749.17	(10,101.23)	
FNMA	2006 ABCDE Single Family	5.63	09/06/06	08/01/36	53,589.69	60,187.06			(334.30)		53,255.39	59,767.93	(84.83)	
FNMA	2006 ABCDE Single Family	5.13	09/12/06	09/01/36	152,232.20	168,910.36			(2,828.29)		149,403.91	165,670.94	(411.13)	
FNMA	2006 ABCDE Single Family	5.38	09/12/06	09/01/36	279,207.06	311,959.50			(3,414.92)		275,792.14	307,843.48	(701.10)	
FNMA	2006 ABCDE Single Family	5.63	09/20/06	09/01/36	100,860.38	113,325.80			(600.25)		100,260.13	112,561.10	(164.45)	
FNMA	2006 ABCDE Single Family	5.38	09/20/06	09/01/36	300,383.52	335,506.52			(1,816.47)		298,567.05	333,047.16	(642.89)	
FNMA	2006 ABCDE Single Family	5.13	09/20/06	09/01/36	102,615.20	113,755.93			(683.30)		101,931.90	112,929.25	(143.38)	
FNMA	2006 ABCDE Single Family	5.38	09/26/06	09/01/36	89,033.40	99,438.71			(560.33)		88,473.07	98,688.88	(189.50)	
FNMA	2006 ABCDE Single Family	5.38	10/05/06	09/01/36	137,368.40	153,380.24			(857.02)		136,511.38	152,227.86	(295.36)	
FNMA	2006 ABCDE Single Family	5.63	10/17/06	09/01/36	61,338.74	68,907.23			(357.68)		60,981.06	68,455.48	(94.07)	
FNMA	2006 ABCDE Single Family	5.13	10/17/06	10/01/36	404,425.99	451,058.21			(67,462.07)		336,963.92	373,560.12	(10,036.02)	
FNMA	2006 ABCDE Single Family	5.38	10/17/06	10/01/36	244,303.16	272,975.08			(2,994.13)		241,309.03	269,262.50	(718.45)	
FNMA	2006 ABCDE Single Family	5.38	10/24/06	11/01/36	280,860.41	313,613.54			(3,042.36)		277,818.05	309,821.37	(749.81)	
FNMA	2006 ABCDE Single Family	5.38	11/02/06	11/01/36	304,791.40	340,584.10			(1,865.56)		302,925.84	338,035.29	(683.25)	
FNMA	2006 ABCDE Single Family	5.63	11/02/06	10/01/36	70,264.76	78,951.00			(905.79)		69,358.97	77,872.19	(173.02)	
FNMA	2006 ABCDE Single Family	5.13	11/02/06	10/01/36	45,361.83	50,312.63			(280.35)		45,081.48	49,971.53	(60.75)	
FNMA	2006 ABCDE Single Family	5.38	11/14/06	11/01/36	216,161.70	241,295.58			(1,639.55)		214,522.15	239,244.34	(411.69)	
FNMA	2006 ABCDE Single Family	5.63	11/14/06	11/01/36	158,070.40	177,553.85			(1,107.78)		156,962.62	176,183.97	(262.10)	
FNMA	2006 ABCDE Single Family	5.13	11/14/06	11/01/36	233,116.68	258,453.45			(153,152.72)		79,963.96	88,595.91	(16,704.82)	
FNMA	2006 ABCDE Single Family	5.38	11/21/06	10/01/36	365,618.14	408,774.91			(2,418.42)		363,199.72	405,685.80	(670.69)	
FNMA	2006 ABCDE Single Family	5.63	11/21/06	11/01/36	63,043.24	70,798.14			(367.04)		62,676.20	70,337.07	(94.03)	
FNMA	2006 ABCDE Single Family	5.13	11/21/06	11/01/36	40,670.56	45,124.09			(618.87)		40,051.69	44,396.20	(109.02)	
FNMA	2006 ABCDE Single Family	5.38	11/28/06	11/01/36	123,058.99	137,419.94			(769.75)		122,289.24	136,384.16	(266.03)	
FNMA	2006 ABCDE Single Family	5.13	11/28/06	11/01/36	98,435.18	109,269.56			(617.51)		97,817.67	108,486.35	(165.70)	
FNMA	2006 ABCDE Single Family	5.38	12/12/06	11/01/36	283,357.12	316,716.46			(1,721.58)		281,635.54	314,487.83	(507.05)	
FNMA	2006 ABCDE Single Family	5.63	12/12/06	11/01/36	30,807.46	34,602.96			(282.09)		30,525.37	34,259.26	(61.61)	
FNMA	2006 ABCDE Single Family	5.13	12/12/06	11/01/36	73,534.50	81,396.56			(1,048.82)		72,485.68	80,164.15	(183.59)	
FNMA	2006 ABCDE Single Family	5.38	12/27/06	11/01/36	162,582.78	181,683.63			(1,123.66)		161,459.12	180,169.21	(390.76)	
FNMA	2006 ABCDE Single Family	5.63	12/27/06	12/01/36	210,561.87	236,454.14			(2,000.32)		208,561.55	234,043.10	(410.72)	
FNMA	2006 ABCDE Single Family	5.13	12/27/06	10/01/36	47,533.45	52,700.67			(375.91)		47,157.54	52,252.39	(72.37)	
FNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	430,830.40	482,803.12			(11,538.05)		419,292.35	469,542.02	(1,723.05)	
FNMA	2006 ABCDE Single Family	5.63	01/09/07	12/01/36	170,788.29	191,836.80			(1,428.80)		169,359.49	190,094.73	(313.27)	
FNMA	2006 ABCDE Single Family	5.13	01/09/07	12/01/36	217,518.93	241,174.43			(1,344.52)		216,174.41	239,536.93	(292.98)	
FNMA	2006 ABCDE Single Family	5.38	01/30/07	12/01/36	520,831.21	587,245.91			(46,840.70)		473,990.51	533,467.79	(6,937.42)	
FNMA	2006 ABCDE Single Family	5.63	01/30/07	12/01/36	101,536.02	114,034.16			(672.71)		100,863.31	113,201.00	(160.45)	
FNMA	2006 ABCDE Single Family	5.13	01/30/07	01/01/37	53,223.09	59,086.05			(329.87)		52,893.22	58,658.43	(97.75)	
FNMA	2006 ABCDE Single Family	5.38	02/13/07	01/01/37	52,270.12	58,360.45			(1,139.24)		51,130.88	57,014.28	(206.93)	
FNMA	2006 ABCDE Single Family	5.63	02/13/07	01/01/37	95,254.38	106,991.63			(1,579.86)		93,674.52	105,138.51	(273.26)	
FNMA	2006 ABCDE Single Family	5.13	02/13/07	01/01/37	214,572.44	238,087.63			(92,530.87)		122,041.57	135,304.07	(10,252.69)	
FNMA	2006 ABCDE Single Family	5.38	02/20/07	01/01/37	134,190.20	149,834.50			(952.79)		133,237.41	148,587.85	(293.86)	
FNMA	2006 ABCDE Single Family	5.63	02/20/07	01/01/37	109,550.03	129,550.03			(572.42)		108,977.61	128,977.61	(193.40)	
FNMA	2006 ABCDE Single Family	5.13	02/20/07	01/01/37	77,002.19	85,400.23			(519.84)		76,482.35	84,772.53	(107.86)	
FNMA	2006 ABCDE Single Family	5.38	03/06/07	02/01/37	71,520.55	79,880.55			(425.28)		71,095.27	79,309.54	(145.73)	
FNMA	2006 ABCDE Single Family	5.63	03/06/07	02/01/37	78,694.02	88,375.10			(445.29)		78,248.73	87,813.31	(116.50)	
FNMA	2006 ABCDE Single Family				53,365.54	59,953.48			(53,365.54)				(6,587.94)	

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FNMA	2006 ABCDE Single Family	5.13	03/27/07	03/01/37	137,393.21	152,336.48			(1,109.88)		136,283.33	151,011.98	(214.62)	
FNMA	2006 ABCDE Single Family	5.38	04/10/07	03/01/37	196,068.74	218,968.82			(2,655.00)		193,413.74	215,728.92	(584.90)	
FNMA	2006 ABCDE Single Family	5.63	04/10/07	03/01/37	24,492.87	27,508.94			(229.46)		24,263.41	27,231.60	(47.88)	
FNMA	2006 ABCDE Single Family	5.13	04/10/07	03/01/37	193,729.57	214,919.57			(1,212.33)		192,517.24	213,434.47	(272.77)	
FNMA	2006 ABCDE Single Family	5.38	04/24/07	04/01/37	492,799.05	552,477.79			(146,377.75)		346,421.30	386,298.96	(19,801.08)	
FNMA	2006 ABCDE Single Family	5.13	04/24/07	04/01/37	47,767.57	52,973.60			(288.52)		47,479.05	52,624.74	(60.34)	
FNMA	2006 ABCDE Single Family	5.63	04/24/07	04/01/37	101,865.37	114,406.88			(613.81)		101,251.56	113,638.53	(154.54)	
FNMA	2006 ABCDE Single Family	5.38	05/22/07	04/01/37	71,787.37	80,159.65			(489.19)		71,298.18	79,513.45	(157.01)	
FNMA	2006 ABCDE Single Family	5.38	06/05/07	05/01/37	184,845.06	206,475.09			(1,128.56)		183,716.50	204,947.70	(398.83)	
FNMA	2006 ABCDE Single Family	5.63	06/05/07	05/01/37	41,210.07	46,291.71			(275.08)		40,934.99	45,948.73	(67.90)	
FNMA	2006 ABCDE Single Family	5.13	06/05/07	04/01/37	96,480.99	106,984.21			(719.67)		95,761.32	106,125.00	(139.54)	
FNMA	2006 ABCDE Single Family	5.38	06/19/07	05/01/37	157,065.56	175,417.24			(2,368.65)		154,696.91	172,544.26	(504.33)	
FNMA	2006 ABCDE Single Family	5.13	07/03/07	06/01/37	24,787.03	27,457.58			(6,833.62)		17,953.41	19,858.23	(765.73)	
FNMA	2006 ABCDE Single Family	5.38	08/07/07	07/01/37	356,138.74	399,258.66			(44,248.12)		311,890.62	349,344.31	(5,666.23)	
FNMA	2006 ABCDE Single Family	5.63	08/07/07	07/01/37	69,963.29	78,983.91			(487.02)		69,476.27	78,319.77	(177.12)	
FNMA	2006 ABCDE Single Family	5.13	08/07/07	08/01/37	556,682.90	622,070.11			(3,269.68)		553,413.22	620,951.22	(2,150.79)	
FNMA	2006 ABCDE Single Family	5.13	08/29/07	08/01/37	192,027.19	213,684.26			(1,151.33)		190,875.86	212,273.81	(259.12)	
FNMA	2006 ABCDE Single Family	5.38	08/23/07	07/01/37	261,684.90	293,704.12			(1,580.31)		260,104.59	291,581.17	(542.64)	
FNMA	2006 ABCDE Single Family	5.38	09/11/07	08/01/37	315,880.42	353,418.27			(68,382.60)		247,497.82	275,866.30	(9,169.37)	
FNMA	2006 ABCDE Single Family	5.13	09/11/07	09/01/37	75,817.15	84,306.62			(432.70)		75,384.45	83,786.56	(87.36)	
FNMA	2006 ABCDE Single Family	5.38	09/25/07	09/01/37	518,954.51	584,440.07			(3,276.77)		515,677.74	582,649.21	(1,485.91)	
FNMA	2006 ABCDE Single Family	5.63	09/25/07	07/01/37	55,076.27	62,115.12			(464.89)		54,611.38	61,542.21	(108.02)	
FNMA	2006 ABCDE Single Family	5.13	09/25/07	09/01/37	298,389.72	332,624.93			(2,080.98)		296,308.74	330,525.32	(18.63)	
FNMA	2006 ABCDE Single Family	5.13	10/09/07	09/01/37	232,500.73	259,834.76			(1,324.06)		231,176.67	258,237.95	(272.75)	
FNMA	2006 ABCDE Single Family	5.38	10/25/07	10/01/37	410,399.73	461,025.95			(92,349.13)		318,050.60	356,361.04	(12,315.78)	
FNMA	2006 ABCDE Single Family	5.13	10/25/07	10/01/37	438,973.00	491,496.50			(67,103.40)		371,869.60	415,643.79	(8,749.31)	
FNMA	2006 ABCDE Single Family	5.38	11/08/07	09/01/37	163,580.85	183,593.79			(957.47)		162,623.38	181,938.74	(697.58)	
FNMA	2006 ABCDE Single Family	5.38	11/21/07	10/01/37	101,376.15	113,675.46			(556.68)		100,819.47	112,533.97	(584.81)	
FNMA	2006 ABCDE Single Family	5.13	11/21/07	09/01/37	248,824.02	277,899.69			(1,465.39)		247,358.63	275,865.93	(568.37)	
FNMA	2006 ABCDE Single Family	5.38	11/21/07	11/01/37	376,419.20	421,639.75			(119,346.82)		257,072.38	287,221.44	(15,071.49)	
FNMA	2006 ABCDE Single Family	5.38	12/11/07	10/01/37	315,280.70	353,879.65			(1,772.60)		313,508.10	351,408.63	(698.42)	
FNMA	2006 ABCDE Single Family	5.13	12/11/07	11/01/37	104,572.61	117,030.43			(606.01)		103,966.60	116,091.12	(333.30)	
FNMA	2006 ABCDE Single Family	5.38	12/11/07	11/01/37	78,645.48	88,113.60			(439.84)		78,205.64	86,998.17	(675.59)	
FNMA	2006 ABCDE Single Family	5.13	12/11/07	12/01/37	174,633.30	195,794.29			(1,113.17)		173,520.13	194,141.90	(539.22)	
FNMA	2006 ABCDE Single Family	5.13	12/20/07	11/01/37	117,384.96	130,780.94			(693.90)		116,691.06	129,522.06	(564.98)	
FNMA	2006 ABCDE Single Family	5.38	12/20/07	10/01/37	64,012.44	71,999.35			(435.60)		63,576.84	70,707.25	(856.50)	
FNMA	2006 ABCDE Single Family	5.63	12/28/07	10/01/37	366,028.33	413,142.07			(2,069.98)		363,958.35	410,529.32	(542.77)	
FNMA	2006 ABCDE Single Family	5.13	01/16/08	12/01/37	124,651.67	138,932.05			(693.46)		123,958.21	137,672.91	(565.68)	
FNMA	2006 ABCDE Single Family	5.13	01/30/08	12/01/37	155,574.56	174,015.15			(1,325.39)		154,249.17	172,162.37	(527.39)	
FNMA	2006 ABCDE Single Family	5.38	01/30/08	11/01/37	58,138.37	65,139.28			(314.92)		57,823.45	64,133.24	(691.12)	
FNMA	2006 ABCDE Single Family	5.38	02/19/08	12/01/37	94,146.04	105,463.40			(507.83)		93,638.21	104,173.41	(782.16)	
FNMA	2006 ABCDE Single Family	5.13	02/19/08	01/01/38	93,475.52	105,459.84			(887.88)		92,587.64	103,721.82	(850.14)	
FNMA	2006 ABCDE Single Family	5.13	02/27/08	02/01/38	66,349.50	74,133.04			(369.20)		65,980.30	73,126.73	(637.11)	
FNMA	2006 ABCDE Single Family	5.13	04/08/08	03/01/38	67,478.14	75,773.97			(916.75)		66,561.39	74,085.76	(771.46)	
FNMA	2006 ABCDE Single Family	5.63	04/15/08	12/01/37	64,532.91	72,816.01			(335.97)		64,196.94	71,658.54	(821.50)	
FNMA	2006 ABCDE Single Family	5.38	04/15/08	01/01/38	113,244.14	127,029.67			(605.50)		112,638.64	125,738.31	(685.86)	
FNMA	2006 ABCDE Single Family	5.13	04/15/08	04/01/38	104,124.77	116,372.39			(1,163.59)		102,961.18	114,846.56	(362.24)	
FNMA	2006 ABCDE Single Family	5.38	04/29/08	04/01/38	77,034.10	86,443.79			(467.35)		76,566.75	85,286.54	(689.90)	
Freddie Mac	2006 ABCDE Single Family	5.38	06/18/08	04/01/38	104,929.54	116,982.10			(551.05)		104,378.49	116,035.45	(395.60)	
Freddie Mac	2006 ABCDE Single Family	5.63	06/18/08	03/01/38	57,968.95	65,095.40			(368.98)		57,599.97	64,480.25	(246.17)	
Freddie Mac	2006 ABCDE Single Family	5.13	06/25/08	12/01/37	113,632.23	125,791.44			(633.93)		112,998.30	124,875.36	(282.15)	
Freddie Mac	2006 ABCDE Single Family	5.13	07/16/08	06/01/38	100,646.99	111,402.48			(673.46)		99,973.53	110,484.76	(244.26)	
Freddie Mac	2006 ABCDE Single Family	5.38	08/13/08	07/01/38	112,143.78	125,001.52			(580.21)		111,563.57	124,008.67	(412.64)	
Freddie Mac	2006 ABCDE Single Family	5.63	09/24/08	07/01/38	107,730.04	120,895.42			(535.42)		107,194.62	119,976.93	(383.07)	
Freddie Mac	2006 ABCDE Single Family	5.25	12/18/08	09/01/38	53,648.68	59,540.71			(279.07)		53,369.61	59,122.23	(139.41)	
GNMA	2006 ABCDE Single Family	6.15	11/12/02	11/20/32	2,060.58	2,341.14			(16.49)		2,044.09	2,325.57	0.92	
GNMA	2006 ABCDE Single Family	5.40	11/12/02	10/20/32	2,909.87	3,232.41			(35.39)		2,874.48	3,179.11	(179.91)	
GNMA	2006 ABCDE Single Family	6.15	01/10/03	09/20/32	3,776.39	4,289.19			(29.72)		3,746.67	4,261.41	1.94	

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GNMA	2006 ABCDE Single Family	6.15	10/10/02	09/20/32	4,571.86	5,192.63			(47.50)		4,524.36	5,145.95	0.82	
GNMA	2006 ABCDE Single Family	5.40	10/10/02	09/20/32	2,860.61	3,177.81			(24.32)		2,836.29	3,136.96	(16.53)	
GNMA	2006 ABCDE Single Family	6.15	10/21/02	10/20/32	4,254.71	4,833.31			(44.33)		4,210.38	4,789.55	0.57	
GNMA	2006 ABCDE Single Family	6.15	10/29/02	10/20/32	2,129.96	2,419.93			(17.11)		2,112.85	2,403.76	0.94	
GNMA	2006 ABCDE Single Family	5.40	10/29/02	09/20/32	1,998.78	2,220.15			(25.01)		1,973.77	2,182.74	(12.40)	
GNMA	2006 ABCDE Single Family	6.15	11/19/02	11/20/32	3,398.67	3,860.64			(26.28)		3,372.39	3,836.13	1.77	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	8,049.30	9,129.67			(64.72)		7,984.58	9,084.25	19.30	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	3,335.81	3,706.05			(34.90)		3,300.91	3,651.08	(20.07)	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	2,024.22	2,299.15			(20.13)		2,004.09	2,279.51	0.49	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	1,837.95	2,041.78			(38.32)		1,799.63	1,990.38	(13.08)	
GNMA	2006 ABCDE Single Family	5.40	12/12/02	12/20/32	4,129.45	4,587.92			(42.18)		4,087.27	4,521.00	(24.74)	
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,566.53	2,916.03			(22.57)		2,543.96	2,894.33	0.87	
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	8,392.53	9,324.94			(72.62)		8,319.91	9,203.43	(48.89)	
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,161.16	2,455.52			(16.58)		2,144.58	2,440.00	1.06	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	12,019.48	13,677.67			(137.22)		11,882.26	13,529.49	(10.96)	
GNMA	2006 ABCDE Single Family	5.40	01/23/03	01/20/33	4,060.72	4,512.00			(33.62)		4,027.10	4,454.88	(23.50)	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	2,240.07	2,544.04			(25.39)		2,214.68	2,518.78	0.13	
GNMA	2006 ABCDE Single Family	6.15	01/30/03	01/20/33	4,114.83	4,674.51			(45.64)		4,069.19	4,628.99	0.12	
GNMA	2006 ABCDE Single Family	5.40	01/30/03	01/20/33	9,252.74	10,280.85			(82.91)		9,169.83	10,143.71	(54.23)	
GNMA	2006 ABCDE Single Family	6.15	02/12/03	02/20/33	7,215.38	8,196.58			(116.80)		7,098.58	8,075.02	(4.76)	
GNMA	2006 ABCDE Single Family	6.15	02/20/03	02/20/33	7,052.08	8,011.81			(58.23)		6,993.85	7,956.62	3.04	
GNMA	2006 ABCDE Single Family	5.40	03/03/03	03/20/33	4,840.54	5,378.74			(39.19)		4,801.35	5,311.64	(27.91)	
GNMA	2006 ABCDE Single Family	6.15	02/27/03	02/20/33	11,612.53	13,206.39			(88.66)		11,523.87	13,124.31	6.58	
GNMA	2006 ABCDE Single Family	6.15	03/12/03	02/20/33	3,626.83	4,121.15			(34.83)		3,592.00	4,087.13	0.81	
GNMA	2006 ABCDE Single Family	6.15	03/24/03	03/20/33	6,471.31	7,351.92			(52.32)		6,418.99	7,302.60	3.00	
GNMA	2006 ABCDE Single Family	6.15	04/02/03	04/20/33	1,884.37	2,141.26			(14.00)		1,870.37	2,128.27	1.01	
GNMA	2006 ABCDE Single Family	6.15	04/10/03	03/20/33	2,084.84	2,368.98			(16.81)		2,068.03	2,353.07	0.90	
GNMA	2006 ABCDE Single Family	6.15	04/24/03	04/20/33	4,724.57	5,368.61			(35.36)		4,689.21	5,335.72	2.47	
GNMA	2006 ABCDE Single Family				3,649.73	4,147.22			(3,649.73)				(497.49)	
GNMA	2006 ABCDE Single Family	6.15	05/08/03	04/20/33	3,504.53	3,982.34			(27.25)		3,477.28	3,956.76	1.67	
GNMA	2006 ABCDE Single Family	6.15	06/19/03	05/20/33	1,080.64	1,227.37			(23.40)		1,057.24	1,202.41	(1.56)	
GNMA	2006 ABCDE Single Family	6.15	07/17/03	07/20/33	2,166.39	2,461.14			(16.52)		2,149.87	2,445.82	1.20	
GNMA	2006 ABCDE Single Family	6.15	09/29/03	09/20/33	2,504.65	2,846.39			(18.22)		2,486.43	2,829.55	1.38	
GNMA	2006 ABCDE Single Family	6.15	10/09/03	08/20/33	2,443.21	2,775.77			(17.88)		2,425.33	2,759.35	1.46	
GNMA	2006 ABCDE Single Family	6.15	03/11/04	03/20/34	2,577.58	2,928.85			(26.43)		2,551.15	2,902.92	0.50	
GNMA	2006 ABCDE Single Family	5.40	07/08/04	06/20/34	14,857.73	16,517.01			(111.50)		14,746.23	16,320.66	(84.85)	
GNMA	2006 ABCDE Single Family	5.40	06/17/04	06/20/34	10,832.74	12,041.61			(91.61)		10,741.13	11,887.15	(62.85)	
GNMA	2006 ABCDE Single Family	5.40	09/09/04	09/20/34	16,428.00	18,002.00			(123.60)		16,304.40	17,784.71	(93.69)	
GNMA	2006 ABCDE Single Family	5.40	09/16/04	09/20/34	6,317.77	7,024.39			(45.22)		6,272.55	6,943.20	(35.97)	
GNMA	2006 ABCDE Single Family	5.40	07/15/04	07/20/34	4,578.20	5,089.36			(40.09)		4,538.11	5,022.51	(26.76)	
GNMA	2006 ABCDE Single Family	5.40	07/29/04	07/20/34	7,913.88	8,797.56			(58.70)		7,855.18	8,693.73	(45.13)	
GNMA	2006 ABCDE Single Family	5.40	08/05/04	08/20/34	3,992.53	4,437.80			(28.82)		3,963.71	4,386.51	(22.47)	
GNMA	2006 ABCDE Single Family	5.40	08/12/04	08/20/34	25,007.08	27,821.53			(183.54)		24,823.54	27,497.45	(140.54)	
GNMA	2006 ABCDE Single Family	5.40	08/20/04	08/20/34	4,279.49	4,757.25			(40.74)		4,238.75	4,691.14	(25.37)	
GNMA	2006 ABCDE Single Family	5.40	12/02/04	12/20/34	4,326.92	4,810.81			(31.67)		4,295.25	4,754.46	(24.68)	
GNMA	2006 ABCDE Single Family	5.40	10/21/04	10/20/34	23,503.02	26,336.58			(214.75)		23,288.27	25,987.90	(133.93)	
GNMA	2006 ABCDE Single Family	4.49	10/21/04	10/20/34	6,525.43	6,980.03			(66.51)		6,458.92	6,903.25	(10.27)	
GNMA	2006 ABCDE Single Family	5.40	10/28/04	10/20/34	3,387.58	3,487.08			(27.82)		3,359.76	3,456.98	(2.28)	
GNMA	2006 ABCDE Single Family	4.49	10/29/04	10/20/34	6,555.77	6,835.00			(59.21)		6,496.56	6,761.21	(14.58)	
GNMA	2006 ABCDE Single Family	4.49	11/04/04	10/20/34	27,274.35	28,651.28			(220.14)		27,054.21	28,625.11	193.97	
GNMA	2006 ABCDE Single Family	5.40	11/04/04	11/20/34	10,277.18	11,425.52			(74.82)		10,202.36	11,292.57	(58.13)	
GNMA	2006 ABCDE Single Family	4.49	11/10/04	11/20/34	11,969.94	12,586.89			(103.48)		11,866.46	12,440.40	(43.01)	
GNMA	2006 ABCDE Single Family				2,300.67	2,572.98			(2,300.67)		0.00		(272.31)	
FNMA	2006 ABCDE Single Family	6.15	08/14/03	12/01/31	1,076.86	1,223.39			(104.86)		972.00	1,103.77	(14.76)	
FNMA	2006 ABCDE Single Family	6.15	04/15/04	02/01/34	4,379.39	4,983.15			(30.19)		4,349.20	4,948.07	(4.89)	
FNMA	2006 ABCDE Single Family	5.40	10/28/04	10/01/34	6,440.73	7,195.31			(49.29)		6,391.44	7,130.61	(15.41)	
GNMA	2006 ABCDE Single Family	5.40	08/29/02	08/20/32	2,491.49	2,767.14			(29.24)		2,462.25	2,722.66	(15.24)	
GNMA	2006 ABCDE Single Family	6.15	09/12/02	08/20/32	2,578.06	2,928.71			(21.37)		2,556.69	2,908.43	1.09	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.40	09/19/02	09/20/32	4,409.60	4,899.06			(38.89)		4,370.71	4,834.41	(25.76)	
GNMA	2006 ABCDE Single Family	4.49	12/09/04	12/20/34	41,196.84	44,005.93			(386.94)		40,809.90	43,397.29	(221.70)	
GNMA	2006 ABCDE Single Family	4.49	12/16/04	12/20/34	20,561.36	21,980.81			(162.72)		20,398.64	21,706.98	(111.11)	
GNMA	2006 ABCDE Single Family	4.49	11/23/04	11/20/34	23,561.49	25,206.97			(203.50)		23,357.99	24,873.93	(129.54)	
GNMA	2006 ABCDE Single Family	4.49	12/02/04	12/20/34	67,949.13	73,831.94			(544.05)		67,405.08	72,868.55	(419.34)	
GNMA	2006 ABCDE Single Family	4.49	12/23/04	12/20/34	24,966.98	26,426.70			(195.44)		24,771.54	26,388.94	(157.68)	
GNMA	2006 ABCDE Single Family	4.49	12/29/04	12/20/34	25,285.16	27,060.15			(199.69)		25,085.47	26,722.34	(138.12)	
GNMA	2006 ABCDE Single Family	4.49	01/06/05	01/20/35	58,775.60	63,577.52			(5,101.58)		53,674.02	57,682.83	(793.11)	
GNMA	2006 ABCDE Single Family	4.49	01/13/05	01/20/35	36,025.90	38,640.48			(373.94)		35,651.96	38,058.35	(208.19)	
GNMA	2006 ABCDE Single Family	5.40	01/13/05	01/20/35	2,066.46	2,297.49			(20.38)		2,046.08	2,264.79	(12.32)	
GNMA	2006 ABCDE Single Family	4.49	01/19/05	01/20/35	45,851.01	49,211.97			(1,297.64)		44,553.37	47,593.85	(320.48)	
GNMA	2006 ABCDE Single Family	4.49	01/27/05	01/20/35	37,632.32	40,356.25			(603.63)		37,028.69	39,519.39	(233.23)	
GNMA	2006 ABCDE Single Family	4.49	02/03/05	02/20/35	60,948.19	65,813.94			(7,503.94)		53,444.25	56,867.27	(1,442.73)	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	33,830.46	36,311.18			(262.66)		33,567.80	35,858.11	(190.41)	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	24,984.91	26,436.05			(203.95)		24,780.96	26,125.10	(107.00)	
GNMA	2006 ABCDE Single Family	4.49	02/17/05	02/20/35	15,014.76	15,894.30			(122.07)		14,892.69	15,705.94	(66.29)	
GNMA	2006 ABCDE Single Family	4.49	02/24/05	02/20/35	34,110.37	36,588.87			(315.32)		33,795.05	36,079.01	(194.54)	
GNMA	2006 ABCDE Single Family	4.49	03/03/05	03/20/35	31,559.17	33,342.70			(311.03)		31,248.14	33,156.35	(124.68)	
GNMA	2006 ABCDE Single Family	5.40	03/17/05	02/20/35	5,253.66	5,841.67			(38.22)		5,215.44	5,773.56	(29.89)	
GNMA	2006 ABCDE Single Family	4.49	03/17/05	03/20/35	25,640.04	27,227.86			(208.45)		25,431.59	26,901.41	(118.00)	
GNMA	2006 ABCDE Single Family	4.49	03/24/05	03/20/35	12,322.41	12,961.80			(104.01)		12,218.40	12,812.98	(44.81)	
GNMA	2006 ABCDE Single Family	4.49	04/07/05	04/20/35	19,230.42	20,288.01			(149.16)		19,081.26	20,062.96	(75.89)	
GNMA	2006 ABCDE Single Family	4.49	04/21/05	04/20/35	62,203.54	67,319.03			(8,661.89)		53,541.65	57,374.33	(1,282.81)	
GNMA	2006 ABCDE Single Family	4.49	04/28/05	04/20/35	32,687.33	35,083.45			(251.61)		32,435.72	34,648.01	(183.83)	
GNMA	2006 ABCDE Single Family	5.40	04/28/05	04/20/35	3,450.75	3,836.30			(24.20)		3,426.55	3,792.82	(19.28)	
GNMA	2006 ABCDE Single Family	4.49	05/05/05	05/20/35	51,839.69	56,092.87			(432.01)		51,407.68	55,344.10	(316.76)	
GNMA	2006 ABCDE Single Family	5.40	05/05/05	04/20/35	4,567.14	4,739.56			(33.21)		4,533.93	4,702.35	(4.00)	
GNMA	2006 ABCDE Single Family	5.40	07/07/05	07/20/35	1,792.13	1,992.59			(15.57)		1,776.56	1,966.61	(10.41)	
GNMA	2006 ABCDE Single Family	4.49	05/26/05	05/20/35	6,302.12	6,573.97			(46.74)		6,255.38	6,440.89	(86.34)	
GNMA	2006 ABCDE Single Family	5.40	06/09/05	05/20/35	3,141.26	3,492.67			(22.17)		3,119.09	3,452.83	(17.67)	
GNMA	2006 ABCDE Single Family	4.49	12/23/04	12/01/34	4,614.73	5,009.58			(46.04)		4,568.69	4,945.01	(18.53)	
FNMA	2006 ABCDE Single Family	4.49	01/27/05	01/01/35	6,080.69	6,604.94			(46.50)		6,034.19	6,533.41	(25.03)	
FNMA	2006 ABCDE Single Family	4.49	03/14/05	12/01/34	6,740.03	7,319.73			(65.81)		6,674.22	7,225.68	(28.24)	
FNMA	2006 ABCDE Single Family	5.40	03/24/05	02/01/35	3,528.85	3,943.48			(32.66)		3,496.19	3,901.47	(9.35)	
2006 ABCDE Single Family Total					72,981,627.29	80,799,400.09	1,318,462.17	(3,480,968.82)	(4,754,285.86)	0.00	66,064,834.78	73,115,233.01	(767,374.57)	0.00
Repo Agmt	2006 FGH Single Family	0.07	10/30/15	11/02/15	34,850.25	34,850.25	10,292.55				45,142.80	45,142.80	-	
Repo Agmt	2006 FGH Single Family	0.07			1,963,459.07	1,963,459.07		(1,963,459.07)			0.00		-	
GIC's	2006 FGH Single Family				3,959,580.68	3,959,580.68		(3,959,580.68)			0.00		-	
GNMA	2006 FGH Single Family				1,749,581.65	1,957,400.18			6,686.85	(1,756,268.50)			(207,818.53)	
GNMA	2006 FGH Single Family				29,011.46	31,933.93			(10.74)	(29,000.72)			(2,922.47)	
GNMA	2006 FGH Single Family				455,029.85	509,695.05			1,966.83	(456,996.68)			(54,665.20)	
GNMA	2006 FGH Single Family				88,432.80	98,949.61			388.83	(88,821.63)			(10,516.81)	
GNMA	2006 FGH Single Family				319,128.72	359,055.53			1,357.94	(320,486.66)			(39,926.81)	
GNMA	2006 FGH Single Family				358,424.31	399,873.96			1,419.62	(359,843.93)			(41,449.65)	
GNMA	2006 FGH Single Family				283,669.09	312,341.29			1,131.77	(284,800.86)			(28,672.20)	
GNMA	2006 FGH Single Family				547,545.70	619,944.02			2,066.85	(549,612.55)			(72,398.32)	
GNMA	2006 FGH Single Family				106,428.68	117,182.98			450.33	(106,879.01)			(10,754.30)	
GNMA	2006 FGH Single Family				935,379.08	1,074,232.47			(1,995.02)	(933,384.06)			(138,853.39)	
GNMA	2006 FGH Single Family				203,163.94	228,037.88			792.11	(203,956.05)			(24,873.94)	
GNMA	2006 FGH Single Family				404,692.38	442,540.41			(92,441.93)	(312,250.45)			(37,848.03)	
GNMA	2006 FGH Single Family				720,648.96	811,154.61			2,072.06	(722,721.02)			(90,505.65)	
GNMA	2006 FGH Single Family				200,310.86	210,023.52			865.32	(201,176.18)			(9,712.66)	
GNMA	2006 FGH Single Family				356,131.21	398,622.40			1,552.02	(357,683.23)			(42,491.19)	
GNMA	2006 FGH Single Family				231,704.92	245,313.57			891.06	(232,595.98)			(13,608.65)	
GNMA	2006 FGH Single Family				627,320.69	701,245.65			2,384.90	(629,705.59)			(73,924.96)	
GNMA	2006 FGH Single Family				58,193.37	65,084.53			(186.75)	(58,006.62)			(6,891.16)	
GNMA	2006 FGH Single Family				240,225.51	264,509.40			842.31	(241,067.82)			(24,283.89)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2006 FGH Single Family				64,089.80	70,567.79			264.63	(64,354.43)			(6,477.99)	
GNMA	2006 FGH Single Family				121,632.58	136,049.99			543.96	(122,176.54)			(14,417.41)	
GNMA	2006 FGH Single Family				98,902.92	110,608.21			264.95	(99,167.87)			(11,705.29)	
GNMA	2006 FGH Single Family				86,229.39	96,539.31			(82.42)	(86,146.97)			(10,309.92)	
GNMA	2006 FGH Single Family				75,485.40	83,084.90			(75,485.40)				(7,599.50)	
GNMA	2006 FGH Single Family				79,524.07	88,985.66			(190.59)	(79,333.48)			(9,461.59)	
GNMA	2006 FGH Single Family				205,468.20	226,237.08			865.81	(206,334.01)			(20,768.88)	
GNMA	2006 FGH Single Family				267,649.92	299,508.44			1,133.39	(268,783.31)			(31,858.52)	
GNMA	2006 FGH Single Family				114,600.49	126,186.82			506.98	(115,107.47)			(11,586.33)	
GNMA	2006 FGH Single Family				226,028.79	254,278.21			852.12	(226,880.91)			(28,249.42)	
GNMA	2006 FGH Single Family				224,976.39	247,670.27			(106,973.08)	(118,003.31)			(22,693.88)	
GNMA	2006 FGH Single Family				230,675.69	258,685.28			(67,025.82)	(163,649.87)			(28,009.59)	
GNMA	2006 FGH Single Family				286,794.32	320,949.68			1,337.78	(288,132.10)			(34,155.36)	
GNMA	2006 FGH Single Family				60,560.75	67,757.94			281.28	(60,842.03)			(7,197.19)	
GNMA	2006 FGH Single Family				250,287.45	275,527.39			1,106.42	(251,393.87)			(25,239.94)	
GNMA	2006 FGH Single Family				202,328.61	227,629.14			962.08	(203,290.69)			(25,300.53)	
GNMA	2006 FGH Single Family				339,248.70	373,753.98			1,669.36	(340,918.06)			(34,505.28)	
GNMA	2006 FGH Single Family				80,814.87	90,953.00			402.05	(81,216.92)			(10,138.13)	
GNMA	2006 FGH Single Family				390,393.92	436,438.22			(103,387.69)	(287,006.23)			(46,044.30)	
GNMA	2006 FGH Single Family				324,019.46	354,070.51			1,589.26	(325,608.72)			(30,051.05)	
GNMA	2006 FGH Single Family				264,354.30	297,580.30			1,388.88	(265,743.18)			(33,226.00)	
GNMA	2006 FGH Single Family				88,653.86	98,949.44			468.45	(89,122.31)			(10,295.58)	
GNMA	2006 FGH Single Family				160,921.43	180,140.29			794.96	(161,716.39)			(19,218.86)	
GNMA	2006 FGH Single Family				858,609.27	959,134.70			4,198.16	(862,807.43)			(100,525.43)	
GNMA	2006 FGH Single Family				29,559.53	32,944.01			(86.26)	(29,473.27)			(3,384.48)	
GNMA	2006 FGH Single Family				70,180.46	78,985.54			336.18	(70,516.64)			(8,805.08)	
GNMA	2006 FGH Single Family				460,609.37	509,496.06			2,341.11	(462,950.48)			(48,886.69)	
GNMA	2006 FGH Single Family				71,717.25	80,292.74			372.27	(72,089.52)			(8,575.49)	
GNMA	2006 FGH Single Family				521,921.80	580,511.63			(89,106.30)	(432,815.50)			(58,589.83)	
GNMA	2006 FGH Single Family				251,576.98	281,244.55			1,276.90	(252,853.88)			(29,667.57)	
GNMA	2006 FGH Single Family				155,580.28	173,597.83			664.82	(156,245.10)			(18,017.55)	
GNMA	2006 FGH Single Family				350,750.34	386,457.61			1,752.82	(352,503.16)			(35,707.27)	
GNMA	2006 FGH Single Family				76,522.95	80,466.16			301.28	(76,824.23)			(3,943.21)	
GNMA	2006 FGH Single Family				228,368.59	255,630.62			1,161.96	(229,530.55)			(27,262.03)	
GNMA	2006 FGH Single Family				179,218.62	191,154.09			782.52	(180,001.14)			(11,935.47)	
GNMA	2006 FGH Single Family				68,854.23	75,841.55			343.87	(69,198.10)			(6,987.32)	
GNMA	2006 FGH Single Family				85,176.95	95,362.50			455.11	(85,632.06)			(10,185.55)	
GNMA	2006 FGH Single Family				394,399.21	441,047.53			2,081.36	(396,480.57)			(46,648.32)	
GNMA	2006 FGH Single Family				755,956.21	836,078.41			1,212.79	(757,169.00)			(80,122.20)	
GNMA	2006 FGH Single Family				182,971.49	201,306.87			936.62	(183,908.11)			(18,335.38)	
GNMA	2006 FGH Single Family				215,493.01	240,916.11			1,153.10	(216,646.11)			(25,423.10)	
GNMA	2006 FGH Single Family				103,918.88	116,347.78			546.41	(104,465.29)			(12,428.90)	
GNMA	2006 FGH Single Family				143,979.08	160,702.67			777.88	(144,756.96)			(16,723.59)	
GNMA	2006 FGH Single Family				146,066.01	164,422.13			748.93	(146,814.94)			(18,356.12)	
GNMA	2006 FGH Single Family				135,194.71	151,365.53			698.43	(135,893.14)			(16,170.82)	
GNMA	2006 FGH Single Family				61,959.98	69,367.97			331.24	(62,291.22)			(7,407.99)	
GNMA	2006 FGH Single Family				96,486.48	108,621.11			526.96	(97,013.44)			(12,134.63)	
GNMA	2006 FGH Single Family				151,430.01	169,542.75			805.00	(152,235.01)			(18,112.74)	
GNMA	2006 FGH Single Family				79,164.90	87,198.54			408.77	(79,573.67)			(8,033.64)	
GNMA	2006 FGH Single Family				187,018.18	210,504.38			941.47	(187,959.65)			(23,486.20)	
GNMA	2006 FGH Single Family				60,538.55	66,685.90			318.06	(60,856.61)			(6,147.35)	
GNMA	2006 FGH Single Family				117,795.07	129,755.10			615.16	(118,410.23)			(11,960.03)	
GNMA	2006 FGH Single Family				89,532.98	99,937.22			442.50	(89,975.48)			(10,404.24)	
GNMA	2006 FGH Single Family				109,746.38	120,878.32			385.87	(110,132.25)			(11,131.94)	
GNMA	2006 FGH Single Family				94,278.02	105,564.94			507.71	(94,785.73)			(11,286.92)	
GNMA	2006 FGH Single Family				66,058.05	72,766.68			349.23	(66,407.28)			(6,708.63)	
GNMA	2006 FGH Single Family				573,314.55	644,172.98			2,126.93	(575,441.48)			(70,858.43)	
GNMA	2006 FGH Single Family				186,110.07	204,983.57			994.74	(187,104.81)			(18,873.50)	

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GNMA	2006 FGH Single Family				63,042.15	70,508.48			(2,198.58)	(60,843.57)			(7,466.33)	
GNMA	2006 FGH Single Family				78,463.02	87,580.62			433.95	(78,896.97)			(9,117.60)	
GNMA	2006 FGH Single Family				117,638.69	129,587.49			626.19	(118,264.88)			(11,948.80)	
GNMA	2006 FGH Single Family				61,155.96	68,465.34			286.53	(61,442.49)			(7,309.38)	
GNMA	2006 FGH Single Family				84,582.37	94,713.87			468.07	(85,050.44)			(10,131.50)	
GNMA	2006 FGH Single Family				98,101.90	109,829.94			502.99	(98,604.89)			(11,728.04)	
GNMA	2006 FGH Single Family				26,521.34	29,815.24			150.43	(26,671.77)			(3,293.90)	
GNMA	2006 FGH Single Family				107,468.26	120,988.77			517.49	(107,985.75)			(13,520.51)	
GNMA	2006 FGH Single Family				104,172.47	116,653.96			577.14	(104,749.61)			(12,481.49)	
GNMA	2006 FGH Single Family				193,199.86	212,829.45			1,051.90	(194,251.76)			(19,629.59)	
GNMA	2006 FGH Single Family				69,502.35	77,587.85			386.78	(69,889.13)			(8,085.50)	
GNMA	2006 FGH Single Family				254,746.59	280,685.71			1,390.30	(256,136.89)			(25,939.12)	
GNMA	2006 FGH Single Family				141,158.96	158,936.36			810.55	(141,969.51)			(17,777.40)	
GNMA	2006 FGH Single Family				67,087.49	73,915.29			360.22	(67,447.71)			(6,827.80)	
GNMA	2006 FGH Single Family				149,200.70	164,375.55			831.19	(150,031.89)			(15,174.85)	
GNMA	2006 FGH Single Family				88,270.40	97,241.64			323.11	(88,593.51)			(8,971.24)	
GNMA	2006 FGH Single Family				89,780.26	98,909.48			500.70	(90,280.96)			(9,129.22)	
GNMA	2006 FGH Single Family				387,994.41	434,601.55			2,225.03	(390,219.44)			(46,607.14)	
GNMA	2006 FGH Single Family				129,466.91	145,000.22			749.61	(130,216.52)			(15,533.31)	
GNMA	2006 FGH Single Family				110,510.22	124,430.14			629.31	(111,139.53)			(13,919.92)	
GNMA	2006 FGH Single Family				87,224.06	97,377.20			505.49	(87,729.55)			(10,153.14)	
GNMA	2006 FGH Single Family				68,994.73	76,012.08			376.38	(69,371.11)			(7,017.35)	
GNMA	2006 FGH Single Family				205,623.66	226,546.75			914.21	(206,537.87)			(20,923.09)	
GNMA	2006 FGH Single Family				92,776.09	103,906.27			176.92	(92,953.01)			(11,130.18)	
GNMA	2006 FGH Single Family				69,498.72	77,838.29			400.95	(69,899.67)			(8,339.57)	
GNMA	2006 FGH Single Family				198,034.14	218,201.59			1,122.27	(199,156.41)			(20,167.45)	
GNMA	2006 FGH Single Family				107,281.88	120,806.55			585.65	(107,867.53)			(13,524.67)	
GNMA	2006 FGH Single Family				77,685.52	85,599.90			430.69	(78,116.21)			(7,914.38)	
GNMA	2006 FGH Single Family				101,390.13	111,721.72			581.75	(101,971.88)			(10,331.59)	
GNMA	2006 FGH Single Family				152,546.14	168,090.99			813.35	(153,359.49)			(15,544.85)	
GNMA	2006 FGH Single Family				103,690.53	114,256.73			600.38	(104,290.91)			(10,566.20)	
GNMA	2006 FGH Single Family				63,896.78	71,948.88			241.03	(64,137.81)			(8,052.10)	
GNMA	2006 FGH Single Family				119,071.23	131,213.54			713.41	(119,784.64)			(12,142.31)	
GNMA	2006 FGH Single Family				128,707.24	143,736.81			795.89	(129,503.13)			(15,029.57)	
GNMA	2006 FGH Single Family				58,552.60	64,529.67			356.32	(58,908.92)			(5,977.07)	
GNMA	2006 FGH Single Family				66,097.97	72,846.17			396.69	(66,494.66)			(6,748.20)	
GNMA	2006 FGH Single Family				60,990.11	68,686.03			371.50	(61,361.61)			(7,695.52)	
GNMA	2006 FGH Single Family				35,596.36	39,223.13			209.81	(35,806.17)			(3,626.77)	
GNMA	2006 FGH Single Family				122,409.60	134,901.04			674.32	(123,083.92)			(12,491.44)	
GNMA	2006 FGH Single Family				229,294.67	258,972.20			1,485.82	(230,780.49)			(29,677.53)	
FNMA	2006 FGH Single Family				427,482.63	479,811.91			(1,399.08)	(426,083.55)			(52,329.28)	
FNMA	2006 FGH Single Family				58,137.37	64,516.31			(109.74)	(58,027.63)			(6,378.94)	
FNMA	2006 FGH Single Family				299,856.99	336,012.20			(186.76)	(299,670.23)			(36,155.21)	
FNMA	2006 FGH Single Family				78,645.11	88,092.23			(66.94)	(78,578.17)			(9,447.12)	
FNMA	2006 FGH Single Family				104,896.11	117,486.46			(60.29)	(104,835.82)			(12,590.35)	
FNMA	2006 FGH Single Family				183,663.55	203,743.14			(382.81)	(183,280.74)			(20,079.59)	
FNMA	2006 FGH Single Family				386,125.26	432,515.24			(110.69)	(386,014.57)			(46,389.98)	
FNMA	2006 FGH Single Family				85,231.09	94,680.11			(128.02)	(85,103.07)			(9,449.02)	
FNMA	2006 FGH Single Family				320,542.43	359,157.54			(116.04)	(320,426.39)			(38,615.11)	
FNMA	2006 FGH Single Family				94,438.44	105,831.47			(37.52)	(94,400.92)			(11,393.03)	
FNMA	2006 FGH Single Family				321,824.10	363,039.21			1,374.43	(323,198.53)			(41,215.11)	
FNMA	2006 FGH Single Family				210,871.09	236,198.46			(1,138.74)	(209,732.35)			(25,327.37)	
FNMA	2006 FGH Single Family				86,872.28	97,312.45			(144.21)	(86,728.07)			(10,440.17)	
FNMA	2006 FGH Single Family				175,595.10	197,508.50			(40.80)	(175,554.30)			(21,913.40)	
FNMA	2006 FGH Single Family				126,464.89	140,293.70			(140.86)	(126,324.03)			(13,828.81)	
FNMA	2006 FGH Single Family				215,290.63	241,234.98			(62.18)	(215,228.45)			(25,944.35)	
FNMA	2006 FGH Single Family				324,214.16	363,226.55			(69.10)	(324,145.06)			(39,012.39)	
FNMA	2006 FGH Single Family				144,201.64	159,829.43			(40.61)	(144,161.03)			(15,627.79)	

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FNMA	2006 FGH Single Family				170,666.17	192,672.52			626.37	(171,292.54)			(22,006.35)	
FNMA	2006 FGH Single Family				264,108.54	297,378.80			862.61	(264,971.15)			(33,270.26)	
FNMA	2006 FGH Single Family				199,279.42	224,108.48			619.74	(199,899.16)			(24,829.06)	
FNMA	2006 FGH Single Family				73,473.21	82,968.17			251.68	(73,724.89)			(9,494.96)	
FNMA	2006 FGH Single Family				213,981.49	238,213.74			701.64	(214,683.13)			(24,232.25)	
FNMA	2006 FGH Single Family				39,052.68	43,915.40			(229.48)	(38,823.20)			(4,862.72)	
FNMA	2006 FGH Single Family				136,380.03	153,346.59			497.35	(136,877.38)			(16,966.56)	
FNMA	2006 FGH Single Family				82,461.26	93,216.57			45.57	(82,506.83)			(10,755.31)	
FNMA	2006 FGH Single Family				310,157.55	348,911.89			1,021.75	(311,179.30)			(38,754.34)	
FNMA	2006 FGH Single Family				35,564.41	39,999.97			129.32	(35,693.73)			(4,435.56)	
FNMA	2006 FGH Single Family				37,919.05	42,207.83			133.05	(38,052.10)			(4,288.78)	
FNMA	2006 FGH Single Family				462,636.35	517,981.82			1,520.60	(464,156.95)			(55,345.47)	
FNMA	2006 FGH Single Family				339,526.16	381,436.83			1,112.72	(340,638.88)			(41,910.67)	
FNMA	2006 FGH Single Family				126,223.70	141,907.63			482.33	(126,706.03)			(15,683.93)	
FNMA	2006 FGH Single Family				230,018.58	258,715.38			838.07	(230,856.65)			(28,696.80)	
FNMA	2006 FGH Single Family				86,510.58	97,259.94			314.10	(86,824.68)			(10,749.36)	
FNMA	2006 FGH Single Family				235,133.86	265,288.48			701.00	(235,834.86)			(30,154.62)	
FNMA	2006 FGH Single Family				121,091.67	136,041.35			(121,091.67)				(14,949.68)	
FNMA	2006 FGH Single Family				345,175.72	386,672.30			1,197.64	(346,373.36)			(41,496.58)	
FNMA	2006 FGH Single Family				356,281.20	398,111.46			1,285.06	(357,566.26)			(41,830.26)	
FNMA	2006 FGH Single Family				37,307.31	42,046.73			51.17	(37,358.48)			(4,739.42)	
FNMA	2006 FGH Single Family				248,276.11	278,813.90			979.36	(249,255.47)			(30,537.79)	
FNMA	2006 FGH Single Family				193,503.71	216,349.52			694.75	(194,198.46)			(22,845.81)	
FNMA	2006 FGH Single Family				121,753.38	136,220.36			452.40	(122,205.78)			(14,466.98)	
FNMA	2006 FGH Single Family				102,387.76	114,522.15			376.90	(102,764.66)			(12,134.39)	
FNMA	2006 FGH Single Family				97,312.75	109,322.86			363.68	(97,676.43)			(12,010.11)	
FNMA	2006 FGH Single Family				102,729.44	115,326.53			395.24	(103,124.68)			(12,597.09)	
FNMA	2006 FGH Single Family				141,428.08	159,026.75			(70,855.69)	(70,572.39)			(17,598.67)	
FNMA	2006 FGH Single Family				192,265.90	215,740.33			764.04	(193,029.94)			(23,474.43)	
FNMA	2006 FGH Single Family				114,075.57	128,032.97			452.84	(114,528.41)			(13,957.40)	
FNMA	2006 FGH Single Family				178,410.52	200,247.46			685.07	(179,095.59)			(21,836.94)	
FNMA	2006 FGH Single Family				85,751.67	96,245.23			344.73	(86,096.40)			(10,493.56)	
GNMA	2006 FGH Single Family				112,389.70	126,959.73			751.52	(113,141.22)			(14,570.03)	
GNMA	2006 FGH Single Family				138,537.79	156,484.28			893.17	(139,430.96)			(17,946.49)	
GNMA	2006 FGH Single Family				107,414.06	119,963.28			690.17	(108,104.23)			(12,549.22)	
GNMA	2006 FGH Single Family				72,467.35	79,876.13			460.65	(72,928.00)			(7,408.78)	
FNMA	2006 FGH Single Family				58,375.38	66,007.97			133.17	(58,508.55)			(7,632.59)	
Freddie Mac	2006 FGH Single Family				139,717.15	154,667.13			314.21	(140,031.36)			(14,949.98)	
Freddie Mac	2006 FGH Single Family				38,976.83	43,599.61			102.95	(39,079.78)			(4,622.78)	
Freddie Mac	2006 FGH Single Family				80,639.44	90,250.34			(140.84)	(80,498.60)			(9,610.90)	
Freddie Mac	2006 FGH Single Family				74,326.36	82,213.02			171.93	(74,498.29)			(7,886.66)	
Freddie Mac	2006 FGH Single Family				97,687.56	109,250.17			220.93	(97,908.49)			(11,562.61)	
Freddie Mac	2006 FGH Single Family				94,483.49	104,972.26			256.97	(94,740.46)			(10,488.77)	
Freddie Mac	2006 FGH Single Family				127,647.16	141,231.77			351.40	(127,998.56)			(13,584.61)	
Freddie Mac	2006 FGH Single Family				86,901.53	96,150.23			245.49	(87,147.02)			(9,248.70)	
2006 FGH Single Family Total					40,402,799.90	44,397,907.16	10292.55	(5,923,039.75)	(617,083.24)	(33,827,826.66)	45,142.80	45,142.80	(3,995,107.26)	0.00
Repo Agmt	2007A Single Family	0.07	10/30/15	11/02/15	5,705,280.17	5,705,280.17		(4,845,562.34)			859,717.83	859,717.83	-	
Inv Agmt	2007A Single Family	4.32	10/01/07	09/01/38	1,758,260.34	1,758,260.34	2,019,359.95				3,777,620.29	3,777,620.29	-	
FNMA	2007A Single Family	6.25	03/27/98	03/01/28	77,471.39	88,150.09			(1,055.03)		76,416.36	86,847.24	(247.82)	
FNMA	2007A Single Family	6.25	06/29/98	05/01/28	22,577.11	25,688.08			(424.63)		22,152.48	25,173.93	(89.52)	
GNMA	2007A Single Family	6.25	02/20/98	01/20/28	414,052.14	476,337.98			(9,064.64)		404,987.50	467,355.55	82.21	
FNMA	2007A Single Family	6.25	11/30/98	09/01/28	90,276.43	102,729.23			(1,170.80)		89,105.63	101,275.73	(282.70)	
GNMA	2007A Single Family	6.25	03/27/98	03/20/28	1,044,196.06	1,216,206.50			(17,226.03)		1,026,970.03	1,201,585.77	2,605.30	
GNMA	2007A Single Family	6.25	05/19/98	05/20/28	573,999.95	661,655.47			(9,131.04)		564,868.91	653,553.33	1,028.90	
GNMA	2007A Single Family	5.45	07/28/00	06/20/30	609,992.86	685,888.16			(8,694.28)		601,298.58	672,101.47	(5,092.41)	
GNMA	2007A Single Family	6.25	08/14/98	07/20/28	335,601.28	380,296.68			(5,998.13)		329,603.15	375,441.07	1,142.52	
GNMA	2007A Single Family	6.25	06/29/98	06/20/28	336,251.30	383,619.08			(4,808.24)		331,443.06	379,054.92	244.08	

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GNMA	2007A Single Family	6.25	09/18/98	09/20/28	370,643.24	420,969.22			(5,838.64)		364,804.60	415,574.51	443.93	
FNMA	2007A Single Family	6.25	03/31/99	11/01/28	24,912.71	28,331.64			(820.78)		24,091.93	27,363.03	(147.83)	
GNMA	2007A Single Family	6.25	11/30/98	11/20/28	219,298.96	248,720.15			(2,751.33)		216,547.63	246,082.61	113.79	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	223,424.52	253,421.42			(3,740.33)		219,684.19	249,684.19	3.10	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	120,829.86	136,923.28			(1,629.58)		119,200.28	135,331.75	38.05	
GNMA	2007A Single Family	6.25	02/16/99	02/20/29	560,229.15	646,145.88			(11,692.03)		548,537.12	638,349.09	3,895.24	
GNMA	2007A Single Family	6.25	03/31/99	02/20/29	25,913.86	29,325.68			(1,751.89)		24,161.97	27,384.46	(189.33)	
GNMA	2007A Single Family	6.25	05/27/99	05/20/29	172,184.98	194,880.66			(3,519.30)		168,665.68	191,469.26	107.90	
GNMA	2007A Single Family	5.45	07/30/99	07/20/29	248,791.25	275,526.27			(4,006.85)		244,784.40	269,808.62	(1,710.80)	
GNMA	2007A Single Family	5.45	08/26/99	08/20/29	286,707.99	317,721.16			(3,905.37)		282,802.62	312,768.35	(1,047.44)	
FNMA	2007A Single Family	5.45	09/20/99	08/01/29	80,921.06	90,315.10			(945.82)		79,975.24	89,110.73	(258.55)	
GNMA	2007A Single Family	5.45	09/20/99	09/20/29	69,610.16	77,074.50			(43,561.58)		26,048.58	28,667.81	(4,845.11)	
FNMA	2007A Single Family	5.45	12/20/99	12/01/29	93,576.64	104,450.28			(2,666.83)		90,909.81	101,300.83	(482.62)	
FNMA	2007A Single Family	5.45	01/19/00	12/01/29	84,069.63	93,825.13			(25,177.28)		58,892.35	65,622.04	(3,025.81)	
GNMA	2007A Single Family	5.45	10/28/99	10/20/29	394,086.97	439,158.68			(13,949.33)		380,137.64	421,523.20	(3,686.15)	
GNMA	2007A Single Family	5.45	11/18/99	11/20/29	46,004.11	50,922.42			(995.44)		45,008.67	49,586.51	(340.47)	
GNMA	2007A Single Family	5.45	12/30/99	12/20/29	1,002,095.22	1,127,948.36			(61,326.76)		940,768.46	1,052,691.69	(13,929.91)	
GNMA	2007A Single Family	5.45	01/28/00	01/20/30	421,214.72	470,109.44			(4,990.24)		416,224.48	462,467.14	(2,652.06)	
GNMA	2007A Single Family	5.45	02/22/00	01/20/30	193,823.33	214,242.53			(69,764.29)		124,059.04	136,294.88	(8,183.36)	
GNMA	2007A Single Family	5.45	03/27/00	02/20/30	164,578.28	182,209.65			(2,819.56)		161,758.72	178,240.41	(1,149.68)	
FNMA	2007A Single Family	5.45	04/27/00	03/01/30	103,170.24	115,155.52			(1,945.20)		101,225.04	112,796.06	(414.26)	
GNMA	2007A Single Family	5.45	04/27/00	04/20/30	283,777.00	315,315.98			(3,399.40)		280,377.60	310,100.43	(1,816.15)	
GNMA	2007A Single Family	5.45	05/30/00	04/20/30	74,357.53	82,324.96			(848.60)		73,508.93	81,000.99	(475.37)	
GNMA	2007A Single Family	5.45	06/21/00	05/20/30	250,862.96	277,988.78			(3,033.94)		247,829.02	273,328.17	(1,626.67)	
GNMA	2007A Single Family	5.45	09/18/00	09/20/30	368,971.08	411,816.00			(4,705.26)		364,265.82	404,750.33	(2,360.41)	
FNMA	2007A Single Family	5.45	07/24/00	06/01/30	17,673.94	19,722.65			(328.27)		17,345.67	19,324.40	(69.98)	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	286,448.94	316,819.02			(89,318.51)		197,130.43	213,770.67	(13,729.84)	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	151,957.49	165,500.32			(903.67)		151,053.82	164,398.95	(197.70)	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	147,914.87	165,580.62			(812.58)		147,102.29	163,809.94	(958.10)	
GNMA	2007A Single Family	4.75	09/25/07	08/20/37	67,435.64	73,387.20			(417.10)		67,018.54	72,880.77	(89.33)	
GNMA	2007A Single Family	5.49	09/25/07	09/20/37	780,566.53	882,565.60			(4,568.12)		775,998.41	874,809.12	(3,188.36)	
GNMA	2007A Single Family	4.75	09/25/07	09/20/37	1,583,738.29	1,723,031.78			(10,431.49)		1,573,306.80	1,732,492.77	19,892.48	
GNMA	2007A Single Family	5.49	10/09/07	09/20/37	156,567.70	174,507.17			(854.73)		155,712.97	172,869.56	(782.88)	
GNMA	2007A Single Family	4.75	10/09/07	09/20/37	528,417.26	577,244.89			(11,020.81)		517,396.45	566,401.96	177.88	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	57,440.65	64,282.87			(317.33)		57,123.32	63,594.00	(371.54)	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	750,812.83	845,262.74			(5,841.23)		744,971.60	834,333.57	(5,087.94)	
GNMA	2007A Single Family	4.75	08/23/07	08/20/37	681,197.64	747,846.83			(58,421.52)		622,776.12	683,929.30	(5,496.01)	
GNMA	2007A Single Family	5.49	09/11/07	09/20/37	190,862.52	214,586.78			(1,709.54)		189,152.98	211,542.69	(1,334.55)	
GNMA	2007A Single Family	5.49	09/11/07	08/20/37	94,742.74	106,527.49			(511.47)		94,231.27	105,390.47	(625.55)	
GNMA	2007A Single Family	4.75	09/11/07	08/20/37	1,655,193.99	1,819,100.40			(259,281.68)		1,395,912.31	1,501,726.58	(58,092.14)	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	60,831.93	66,244.22			(665.46)		60,166.47	65,472.89	(105.87)	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	464,273.84	519,090.43			(2,548.05)		461,725.79	516,501.56	(40.82)	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	301,453.98	336,802.61			(1,947.97)		299,506.01	333,646.68	(1,207.96)	
GNMA	2007A Single Family	4.75	12/11/07	11/20/37	467,924.77	509,300.29			(2,797.71)		465,127.06	506,354.29	(148.29)	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	137,672.18	153,654.19			(742.01)		136,930.17	152,021.85	(890.33)	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	720,606.55	781,481.50			(57,408.40)		663,198.15	719,866.72	(4,206.38)	
GNMA	2007A Single Family	4.75	10/25/07	09/20/37	454,509.82	494,570.34			(2,944.28)		451,565.54	492,464.96	838.90	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	492,934.62	551,123.00			(2,771.72)		490,162.90	549,976.44	1,625.16	
GNMA	2007A Single Family	4.75	10/25/07	10/20/37	470,068.91	511,624.03			(2,911.59)		467,157.32	508,714.80	2.36	
GNMA	2007A Single Family	4.75	11/08/07	10/20/37	115,717.13	126,028.74			(683.81)		115,033.32	125,194.76	(150.17)	
GNMA	2007A Single Family	4.75	12/28/07	12/20/37	238,800.33	260,116.84			(1,402.81)		237,397.52	258,404.64	(309.39)	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	114,808.94	128,530.34			(993.67)		113,815.27	126,752.83	(783.84)	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	120,736.19	135,184.26			(724.09)		120,012.10	133,668.59	(791.58)	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	252,814.92	283,064.64			(1,595.39)		251,219.53	279,807.84	(1,661.41)	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	109,770.65	122,902.69			(614.01)		109,156.64	121,575.17	(713.51)	
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	654,262.53	714,926.11			(3,865.19)		650,397.34	712,403.23	1,342.31	
GNMA	2007A Single Family	5.49	12/20/07	12/20/37	199,614.58	223,502.40			(1,082.66)		198,531.92	221,126.04	(1,293.70)	
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	114,424.82	124,635.88			(667.43)		113,757.39	123,820.64	(147.81)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	115,973.17	126,240.00			(767.24)		115,205.93	125,314.30	(158.46)	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	168,719.59	188,325.94			(896.82)		167,822.77	186,340.88	(1,088.24)	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	44,196.55	49,483.67			(238.62)		43,957.93	48,959.18	(285.87)	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	260,348.04	283,572.03			(1,509.06)		258,838.98	281,727.55	(335.42)	
GNMA	2007A Single Family	4.75	01/16/08	01/20/38	89,028.34	96,907.70			(519.40)		88,508.94	96,273.75	(114.55)	
GNMA	2007A Single Family	5.49	01/16/08	12/20/37	174,804.57	195,704.80			(1,293.22)		173,511.35	193,239.52	(1,172.06)	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	50,544.19	55,052.93			(301.10)		50,243.09	54,685.99	(65.84)	
GNMA	2007A Single Family	5.49	01/30/08	01/20/38	167,652.18	187,707.80			(890.24)		166,761.94	185,734.86	(1,082.70)	
GNMA	2007A Single Family	5.49	02/19/08	02/20/38	60,565.75	67,603.10			(315.36)		60,250.39	66,897.80	(389.94)	
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	47,319.87	52,982.96			(273.02)		47,046.85	52,400.92	(309.02)	
GNMA	2007A Single Family	5.49	02/13/08	01/20/38	81,757.22	91,536.08			(431.72)		81,325.50	90,577.47	(526.89)	
GNMA	2007A Single Family	4.75	02/13/08	12/20/37	66,150.70	72,039.80			(2,093.58)		64,057.12	69,707.55	(238.67)	
GNMA	2007A Single Family	5.49	04/08/08	04/20/38	70,248.07	78,650.94			(1,136.82)		69,111.25	76,973.61	(540.51)	
GNMA	2007A Single Family	4.75	04/08/08	03/20/38	111,014.52	116,552.79			(636.39)		110,378.13	115,670.27	(246.13)	
GNMA	2007A Single Family				97,821.92	97,848.71			(89,821.92)				(8,026.79)	
GNMA	2007A Single Family	5.49	03/12/08	03/20/38	216,008.34	241,137.40			(1,144.81)		214,863.53	238,599.47	(1,393.12)	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	110,587.24	120,462.88			(652.96)		109,934.28	119,666.32	(143.60)	
GNMA	2007A Single Family	4.75	02/19/08	12/20/37	97,935.66	106,606.53			(833.54)		97,102.12	105,623.76	(149.23)	
GNMA	2007A Single Family	5.49	02/19/08	01/20/38	224,270.30	250,351.67			(1,186.38)		223,083.92	247,719.22	(1,446.07)	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	139,292.24	151,600.57			(973.05)		138,319.19	150,434.23	(193.29)	
GNMA	2007A Single Family	4.75	02/27/08	02/20/38	86,969.61	94,736.73			(519.72)		86,449.89	94,103.62	(113.39)	
GNMA	2007A Single Family	5.49	02/27/08	02/20/38	87,393.77	97,851.43			(615.26)		86,778.51	96,652.90	(583.27)	
GNMA	2007A Single Family	5.49	03/27/08	03/20/38	96,179.91	107,695.32			(499.49)		95,680.42	106,574.93	(620.90)	
GNMA	2007A Single Family	5.49	03/27/08	02/20/38	161,748.00	181,104.11			(887.97)		160,860.03	179,168.18	(1,047.96)	
GNMA	2007A Single Family	4.75	04/15/08	02/20/38	101,747.93	110,840.37			(589.82)		101,158.11	110,118.34	(132.21)	
GNMA	2007A Single Family	5.49	04/15/08	03/20/38	43,649.94	48,723.55			(228.67)		43,421.27	48,214.57	(280.31)	
GNMA	2007A Single Family	5.49	04/24/08	04/20/38	64,101.38	71,766.04			(334.80)		63,766.58	71,019.90	(411.34)	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	40,860.51	45,752.94			(216.39)		40,644.12	45,272.69	(263.86)	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	71,535.98	80,099.89			(370.96)		71,165.02	79,268.61	(460.32)	
GNMA	2007A Single Family	4.75	05/07/08	05/20/38	247,441.67	269,565.10			(1,596.09)		245,845.58	267,635.81	(333.20)	
GNMA	2007A Single Family	5.49	05/14/08	04/20/38	85,702.10	95,670.16			(441.15)		85,260.95	94,678.57	(550.44)	
GNMA	2007A Single Family	4.75	05/14/08	05/20/38	61,394.86	66,871.49			(351.65)		61,043.21	66,442.96	(76.88)	
GNMA	2007A Single Family	4.75	05/21/08	05/20/38	114,260.66	124,468.83			(875.00)		113,385.66	123,426.53	(167.30)	
GNMA	2007A Single Family	5.49	05/28/08	05/20/38	234,792.77	262,950.48			(1,211.38)		233,581.39	260,219.20	(1,519.90)	
GNMA	2007A Single Family	4.75	05/28/08	04/20/38	27,697.33	30,170.67			(164.25)		27,533.08	29,971.22	(35.20)	
GNMA	2007A Single Family	5.49	06/11/08	05/20/38	98,831.56	110,667.29			(759.63)		98,071.93	109,242.50	(665.16)	
GNMA	2007A Single Family	5.49	07/09/08	07/20/38	62,732.90	70,255.38			(345.44)		62,387.46	69,501.35	(408.59)	
GNMA	2007A Single Family	5.49	07/09/08	06/20/38	168,955.43	189,208.70			(880.10)		168,075.33	187,235.63	(1,092.97)	
GNMA	2007A Single Family	5.49	07/16/08	05/20/38	102,706.82	115,020.36			(574.18)		102,132.64	113,777.31	(668.87)	
GNMA	2007A Single Family	5.49	06/18/08	05/20/38	124,373.41	139,282.59			(720.73)		123,652.68	137,747.77	(814.09)	
GNMA	2007A Single Family	5.49	07/23/08	06/20/38	97,167.60	108,818.59			(505.39)		96,662.21	107,684.69	(628.51)	
GNMA	2007A Single Family	4.75	07/23/08	07/20/38	108,331.76	118,029.27			(607.78)		107,723.98	117,279.26	(142.23)	
GNMA	2007A Single Family	5.49	08/13/08	08/20/38	190,960.91	213,192.99			(1,360.14)		189,600.77	210,560.58	(1,272.27)	
GNMA	2007A Single Family	4.75	08/13/08	07/20/38	64,756.82	70,554.27			(377.13)		64,379.69	70,091.47	(85.67)	
GNMA	2007A Single Family	4.75	08/13/08	06/20/38	100,107.81	109,059.12			(566.84)		99,540.97	108,362.34	(129.94)	
GNMA	2007A Single Family	4.75	08/20/08	08/20/38	124,119.39	135,106.75			(695.63)		123,423.76	134,380.82	(30.30)	
GNMA	2007A Single Family	4.75	08/27/08	07/20/38	586,725.69	638,656.88			(3,601.39)		583,124.30	640,422.04	(5,366.55)	
GNMA	2007A Single Family	5.49	08/27/08	08/20/38	81,286.69	91,040.14			(410.42)		80,876.27	90,104.49	(525.23)	
GNMA	2007A Single Family	5.49	09/10/08	07/20/38	58,725.51	65,772.09			(297.94)		58,427.57	65,094.52	(379.63)	
GNMA	2007A Single Family	5.49	09/24/08	09/20/38	77,564.69	86,873.49			(397.17)		77,167.52	85,975.24	(501.08)	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	211,052.11	235,656.92			(2,275.84)		208,776.27	231,887.01	(1,494.07)	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	92,384.00	103,471.32			(516.08)		91,867.92	102,353.52	(601.72)	
GNMA	2007A Single Family	5.49	10/22/08	09/20/38	309,795.45	346,576.93			(1,662.68)		308,132.77	342,903.25	(2,011.00)	
GNMA	2007A Single Family	5.49	10/29/08	09/20/38	115,840.92	129,760.17			(574.96)		115,265.96	128,436.50	(748.71)	
GNMA	2007A Single Family	4.75	10/29/08	10/20/38	202,055.51	219,948.19			(1,368.74)		200,686.77	218,306.56	(272.89)	
GNMA	2007A Single Family	4.75	11/25/08	11/20/38	81,023.31	88,196.05			(1,212.37)		79,810.94	86,813.62	(170.06)	
GNMA	2007A Single Family	4.75	12/30/08	12/20/38	184,070.69	200,005.47			(1,023.81)		183,046.88	198,747.32	(234.34)	
GNMA	2007A Single Family	4.75	01/14/09	12/20/38	72,955.46	79,245.66			(401.53)		72,553.93	78,751.02	(93.11)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	217,591.07	240,956.38			(1,215.40)		216,375.67	238,883.04	(857.94)	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	115,087.12	127,433.77			(579.35)		114,507.77	126,409.62	(444.80)	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	338,914.45	373,925.51			(1,704.95)		337,209.50	370,910.92	(1,309.64)	
GNMA	2007A Single Family	4.75	01/21/09	01/20/39	106,680.54	115,880.02			(573.81)		106,106.73	115,171.20	(135.01)	
FNMA	2007A Single Family	4.75	08/23/07	08/01/37	384,273.94	423,647.07			(136,433.72)		247,840.22	272,315.12	(14,898.23)	
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	29,090.81	32,984.07			(238.23)		28,852.58	32,657.17	(88.67)	
FNMA	2007A Single Family	4.75	09/11/07	08/01/37	352,643.42	392,083.87			(141,563.41)		211,080.01	233,831.46	(16,689.00)	
FNMA	2007A Single Family	5.49	09/25/07	09/01/37	636,304.43	727,001.77			(3,579.74)		632,724.69	721,825.19	(1,596.84)	
FNMA	2007A Single Family	5.49	09/25/07	08/01/37	115,998.37	131,611.22			(744.98)		115,253.39	130,519.19	(347.05)	
FNMA	2007A Single Family	4.75	09/25/07	09/01/37	603,076.97	674,342.62			(3,585.75)		599,491.22	669,337.36	(1,419.51)	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	409,910.32	462,507.69			(2,909.72)		407,000.60	458,468.75	(1,129.22)	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	34,090.14	38,563.65			(290.71)		33,799.43	37,361.01	(911.93)	
FNMA	2007A Single Family	4.75	10/09/07	09/01/37	208,469.04	227,330.50			(1,654.01)		206,815.03	224,891.32	(785.17)	
FNMA	2007A Single Family	4.75	10/09/07	08/01/37	226,015.88	246,326.27			(1,760.84)		224,255.04	243,663.89	(901.54)	
FNMA	2007A Single Family	5.49	10/25/07	09/01/37	319,886.83	359,576.99			(1,788.27)		318,098.56	356,982.23	(806.49)	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	98,698.20	111,631.10			(9,009.68)		89,688.52	100,715.90	(1,905.52)	
FNMA	2007A Single Family	4.75	10/25/07	10/01/37	231,550.04	252,364.41			(1,544.88)		230,005.16	250,096.68	(722.85)	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	270,790.83	304,181.42			(164,189.81)		106,601.02	118,773.55	(21,218.06)	
FNMA	2007A Single Family	4.75	11/08/07	09/01/37	93,616.86	102,079.56			(558.33)		93,058.53	100,785.45	(735.78)	
FNMA	2007A Single Family	5.49	11/21/07	10/01/37	137,559.14	154,428.45			(749.39)		136,809.75	153,094.73	(584.33)	
FNMA	2007A Single Family	5.49	11/21/07	09/01/37	77,725.02	87,985.07			(2,166.78)		75,558.24	84,757.79	(1,060.50)	
FNMA	2007A Single Family	4.75	11/28/07	09/01/37	103,973.90	113,402.72			(627.29)		103,346.61	112,212.42	(563.01)	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	176,313.72	198,099.69			(1,017.60)		175,296.12	196,637.91	(444.18)	
FNMA	2007A Single Family	5.49	12/12/07	09/01/37	83,464.12	93,642.22			(456.60)		83,007.52	92,449.76	(735.86)	
FNMA	2007A Single Family	4.75	12/11/07	12/01/37	209,990.34	231,350.36			(82,197.34)		127,793.00	139,931.83	(9,221.19)	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	91,222.71	102,554.25			(524.93)		90,697.78	100,789.73	(1,239.59)	
FNMA	2007A Single Family	5.49	12/20/07	12/01/37	57,505.48	64,615.96			(348.53)		57,156.95	63,575.23	(692.20)	
FNMA	2007A Single Family	5.49	01/16/08	08/01/37	92,992.66	105,069.03			(992.24)		92,000.42	103,316.21	(760.58)	
FNMA	2007A Single Family	4.75	01/30/08	12/01/37	83,800.06	91,425.59			(490.24)		83,309.82	90,264.58	(670.77)	
FNMA	2007A Single Family	5.49	02/13/08	11/01/37	63,442.65	71,700.49			(568.42)		62,874.23	70,260.30	(871.77)	
FNMA	2007A Single Family	4.75	02/13/08	01/01/38	186,476.28	203,238.06			(1,091.69)		185,384.59	201,347.78	(798.59)	
FNMA	2007A Single Family	4.75	03/12/08	02/01/38	206,003.57	224,794.24			(1,209.96)		204,793.61	222,863.07	(721.21)	
FNMA	2007A Single Family	5.49	03/20/08	02/01/38	265,041.07	297,862.87			(1,816.70)		263,224.37	295,316.16	(730.01)	
FNMA	2007A Single Family	5.49	03/20/08	11/01/37	308,568.22	346,735.63			(3,055.41)		305,512.81	342,965.44	(714.78)	
FNMA	2007A Single Family	4.75	03/27/08	03/01/38	162,092.47	176,714.22			(81,356.18)		80,736.29	87,171.60	(8,186.44)	
FNMA	2007A Single Family	5.49	04/08/08	03/01/38	116,869.94	131,158.01			(650.48)		116,219.46	130,063.48	(444.05)	
Freddie Mac	2007A Single Family	4.75	05/07/08	04/01/38	110,721.33	120,586.76			(633.36)		110,087.97	119,658.53	(294.87)	
Freddie Mac	2007A Single Family	5.49	05/07/08	03/01/38	20,894.70	23,202.39			(1,175.58)		19,719.12	21,813.58	(213.23)	
Freddie Mac	2007A Single Family	5.49	05/28/08	03/01/38	125,710.07	139,771.45			(667.55)		125,042.52	138,548.13	(555.77)	
Freddie Mac	2007A Single Family	4.75	06/18/08	05/01/38	107,495.74	116,825.07			(880.53)		106,615.21	115,637.33	(307.21)	
Freddie Mac	2007A Single Family	5.49	06/18/08	05/01/38	65,421.27	72,722.85			(371.39)		65,049.88	72,041.47	(309.99)	
Freddie Mac	2007A Single Family	5.49	06/25/08	06/01/38	87,957.04	98,379.20			(463.30)		87,493.74	97,527.86	(388.04)	
Freddie Mac	2007A Single Family	4.75	06/25/08	05/01/38	67,811.75	73,864.45			(405.84)		67,405.91	73,275.03	(183.58)	
Freddie Mac	2007A Single Family	5.49	07/16/08	06/01/38	121,607.71	135,107.18			(710.65)		120,897.06	133,867.20	(529.33)	
Freddie Mac	2007A Single Family	5.49	07/16/08	05/01/38	127,971.65	143,127.06			(657.01)		127,314.64	141,912.57	(557.48)	
Freddie Mac	2007A Single Family	4.75	07/23/08	07/01/38	79,238.27	86,112.31			(511.43)		78,726.84	85,388.37	(212.51)	
Freddie Mac	2007A Single Family	5.49	09/17/08	07/01/38	21,051.00	23,560.80			(452.93)		20,598.07	22,961.54	(146.33)	
GNMA	2007A Single Family	5.25	12/28/07	12/20/37	9,197.99	9,923.01			(5,509.40)		3,688.59	3,837.83	(575.78)	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	1,538.83	1,724.29			(7.96)		1,530.87	1,717.01	0.68	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	24,975.68	27,777.84			(4,175.93)		20,799.75	22,923.72	(678.19)	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	3,710.67	4,106.97			(20.37)		3,690.30	4,072.05	(14.55)	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	3,902.85	4,406.20			(19.85)		3,883.00	4,387.54	1.19	
GNMA	2007A Single Family	5.25	12/11/07	12/20/37	22,637.63	25,101.82			(3,480.37)		19,157.26	21,113.50	(507.95)	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	8,133.78	9,002.52			(45.95)		8,087.83	8,924.73	(31.84)	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	5,718.51	6,328.64			(31.54)		5,686.97	6,274.92	(22.18)	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	8,354.43	9,246.86			(47.63)		8,306.80	9,166.48	(32.75)	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	1,650.20	1,826.17			(17.06)		1,633.14	1,801.87	(7.24)	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	1,973.53	2,227.98			(9.86)		1,963.67	2,218.83	0.71	

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GNMA	2007A Single Family	5.25	01/30/08	01/20/38	3,718.30	4,115.73			(20.14)		3,698.16	4,081.04	(14.55)	
GNMA	2007A Single Family	6.00	01/16/08	12/20/37	3,746.47	4,229.61			(18.88)		3,727.59	4,211.93	1.20	
GNMA	2007A Single Family	5.25	01/16/08	12/20/37	8,206.12	9,081.94			(49.75)		8,156.37	8,999.95	(32.24)	
GNMA	2007A Single Family	5.25	01/16/08	01/20/38	41,203.50	46,887.83			(268.55)		40,934.95	46,762.20	142.92	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	1,975.69	2,186.87			(10.77)		1,964.92	2,168.38	(7.72)	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	4,131.62	4,664.49			(20.27)		4,111.35	4,645.62	1.40	
GNMA	2007A Single Family				4,414.10	4,885.59			(4,414.10)				(471.49)	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	3,922.55	4,341.82			(30.04)		3,892.51	4,295.54	(16.24)	
GNMA	2007A Single Family	6.00	02/13/08	01/20/38	3,048.02	3,436.15			(14.90)		3,033.12	3,427.30	6.05	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	6,907.16	7,645.78			(37.96)		6,869.20	7,580.41	(27.41)	
GNMA	2007A Single Family	5.25	04/08/08	03/20/38	12,116.01	13,416.31			(65.60)		12,050.41	13,303.54	(47.17)	
GNMA	2007A Single Family	6.00	04/08/08	04/20/38	5,367.68	6,060.25			(26.82)		5,340.86	6,035.25	1.82	
GNMA	2007A Single Family	5.25	04/08/08	04/20/38	3,089.16	3,419.12			(16.56)		3,072.60	3,390.63	(11.93)	
GNMA	2007A Single Family	6.00	03/12/08	03/20/38	3,335.83	3,765.86			(36.80)		3,299.03	3,727.57	(1.49)	
GNMA	2007A Single Family	5.25	03/12/08	03/20/38	8,036.71	8,896.46			(43.31)		7,993.40	8,821.74	(31.41)	
GNMA	2007A Single Family	5.25	03/20/08	03/20/38	3,751.34	4,146.08			(29.49)		3,721.85	4,101.10	(15.49)	
GNMA	2007A Single Family	6.00	02/19/08	01/20/38	6,559.59	7,405.53			(34.05)		6,525.54	7,373.44	1.96	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	4,066.33	4,501.02			(24.06)		4,042.27	4,460.83	(16.13)	
GNMA	2007A Single Family	6.00	02/19/08	02/20/38	3,444.07	3,888.18			(20.25)		3,423.82	3,868.66	0.73	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	7,806.90	8,641.22			(52.76)		7,754.14	8,557.00	(31.46)	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	3,768.61	4,254.90			(18.54)		3,750.07	4,237.60	1.24	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	1,931.91	2,138.15			(11.28)		1,920.63	2,119.30	(7.57)	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	1,965.97	2,176.08			(11.93)		1,954.04	2,156.33	(7.82)	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	6,191.63	6,990.29			(30.28)		6,161.35	6,962.13	2.12	
GNMA	2007A Single Family				3,267.02	3,615.74			(3,267.02)				(348.72)	
GNMA	2007A Single Family	5.25	03/27/08	03/20/38	4,869.48	5,389.99			(27.66)		4,841.82	5,343.25	(19.08)	
GNMA	2007A Single Family	6.00	03/27/08	03/20/38	3,900.45	4,404.39			(19.44)		3,881.01	4,386.11	1.16	
GNMA	2007A Single Family	6.00	04/15/08	04/20/38	2,581.74	2,914.43			(39.18)		2,542.56	2,872.63	(2.62)	
GNMA	2007A Single Family	6.00	04/22/08	04/20/38	3,602.77	4,067.94			(17.71)		3,585.06	4,051.41	1.18	
GNMA	2007A Single Family	6.00	05/07/08	04/20/38	4,044.45	4,566.31			(19.81)		4,024.64	4,547.87	1.37	
GNMA	2007A Single Family	5.25	05/07/08	05/20/38	27,671.54	30,596.06			(167.62)		27,503.92	30,630.82	202.38	
GNMA	2007A Single Family	5.25	05/07/08	04/20/38	5,005.08	5,540.26			(26.57)		4,978.51	5,494.37	(19.32)	
GNMA	2007A Single Family				4,678.76	5,178.86			(4,678.76)				(500.10)	
GNMA	2007A Single Family	6.00	05/21/08	05/20/38	4,492.35	5,071.91			(27.20)		4,465.15	5,045.61	0.90	
GNMA	2007A Single Family	6.00	05/28/08	05/20/38	6,017.73	6,794.38			(33.86)		5,983.87	6,761.99	1.47	
GNMA	2007A Single Family	5.25	05/28/08	01/20/38	2,856.80	3,162.14			(15.68)		2,841.12	3,135.35	(11.11)	
GNMA	2007A Single Family	6.00	06/11/08	06/20/38	5,200.94	5,872.22			(26.70)		5,174.24	5,847.19	1.67	
GNMA	2007A Single Family				3,364.67	3,724.87			(3,364.67)				(360.20)	
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	7,442.60	8,238.63			(45.77)		7,396.83	8,163.41	(29.45)	
GNMA	2007A Single Family	6.00	07/09/08	07/20/38	12,349.90	13,924.91			(2,841.37)		9,508.53	10,776.40	(307.14)	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	7,042.20	7,795.28			(57.16)		6,985.04	7,708.88	(29.24)	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	4,435.41	4,910.60			(23.28)		4,412.13	4,869.96	(17.36)	
GNMA	2007A Single Family	6.00	07/16/08	07/20/38	1,622.80	1,831.87			(19.25)		1,603.55	1,811.74	(0.88)	
GNMA	2007A Single Family	6.00	06/18/08	06/20/38	2,855.78	3,224.01			(17.67)		2,838.11	3,206.89	0.55	
GNMA	2007A Single Family	5.25	06/18/08	06/20/38	7,967.52	8,820.36			(55.08)		7,912.44	8,732.95	(32.33)	
GNMA	2007A Single Family	6.00	06/25/08	06/20/38	5,483.27	6,191.26			(31.00)		5,452.27	6,161.56	1.30	
GNMA	2007A Single Family	5.25	06/25/08	06/20/38	3,973.06	4,398.63			(20.85)		3,952.21	4,362.21	(15.57)	
GNMA	2007A Single Family	5.25	07/16/08	07/20/38	9,360.81	10,363.26			(52.06)		9,308.75	10,274.62	(36.58)	
GNMA	2007A Single Family	6.00	07/23/08	07/20/38	5,330.11	6,018.25			(25.21)		5,304.90	5,995.04	2.00	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	11,426.83	12,656.37			(59.62)		11,367.21	12,552.02	(44.73)	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	2,860.51	3,166.99			(15.03)		2,845.48	3,140.77	(11.19)	
GNMA	2007A Single Family	6.00	07/29/08	07/20/38	1,282.85	1,448.48			(5.99)		1,276.86	1,442.96	0.47	
GNMA	2007A Single Family	5.25	07/29/08	07/20/38	3,491.62	3,865.67			(18.36)		3,473.26	3,833.67	(13.64)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,781.90	5,294.18			(26.87)		4,755.03	5,248.50	(18.81)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,019.29	4,444.68			(21.87)		3,997.42	4,412.47	(10.34)	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	12,078.06	13,618.95			(59.02)		12,019.04	13,655.71	95.78	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	19,865.35	22,025.37			(122.52)		19,742.83	21,823.54	(79.31)	
GNMA	2007A Single Family	5.25	08/13/08	07/20/38	26,229.99	29,304.10			(137.92)		26,092.07	29,063.09	(103.09)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	2,469.61	2,788.45			(12.30)		2,457.31	2,777.01	0.86	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	4,379.91	4,848.71			(23.81)		4,356.10	4,807.96	(16.94)	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	4,315.91	4,772.61			(22.30)		4,293.61	4,739.88	(10.43)	
GNMA	2007A Single Family	5.25	08/20/08	08/20/38	14,765.02	16,359.07			(123.44)		14,641.58	16,173.68	(61.95)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,711.33	5,216.07			(24.55)		4,686.78	5,173.12	(18.40)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	3,520.69	3,897.79			(18.19)		3,502.50	3,865.94	(13.66)	
GNMA	2007A Single Family	6.00	08/27/08	08/20/38	2,500.46	2,823.53			(15.79)		2,484.67	2,808.12	0.38	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	21,028.88	22,806.49			(117.11)		20,911.77	22,588.99	(100.39)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	9,438.86	10,450.61			(77.53)		9,361.33	10,333.40	(39.68)	
GNMA	2007A Single Family	6.00	09/10/08	09/20/38	6,836.46	7,719.75			(32.46)		6,804.00	7,689.80	2.51	
GNMA	2007A Single Family	5.25	09/10/08	09/20/38	22,017.59	24,348.16			(134.21)		21,883.38	24,359.00	145.05	
GNMA	2007A Single Family	5.25	09/10/08	08/20/38	12,336.20	13,662.97			(71.03)		12,265.17	13,543.19	(48.75)	
GNMA	2007A Single Family	5.25	09/17/08	09/20/38	7,339.43	8,126.55			(43.28)		7,296.15	8,054.04	(29.23)	
GNMA	2007A Single Family	5.25	09/17/08	08/20/38	7,868.71	8,712.46			(4,609.46)		3,259.25	3,593.20	(509.80)	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,720.72	3,072.36			(12.80)		2,707.92	3,060.55	0.99	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	11,324.40	12,542.96			(4,770.34)		6,554.06	7,225.61	(547.01)	
GNMA	2007A Single Family				4,608.05	5,101.84			(4,608.05)				(493.79)	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,384.57	2,692.79			(12.10)		2,372.47	2,681.43	0.74	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	10,512.48	11,644.14			(57.32)		10,455.16	11,545.40	(41.42)	
GNMA	2007A Single Family	6.00	10/08/08	10/20/38	12,005.65	13,650.55			(57.53)		11,948.12	13,604.64	11.62	
GNMA	2007A Single Family	5.25	10/08/08	09/20/38	7,036.03	7,790.71			(2,540.13)		4,495.90	4,956.71	(293.87)	
GNMA	2007A Single Family	6.00	10/15/08	09/20/38	2,315.01	2,614.26			(10.68)		2,304.33	2,604.45	0.87	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	10,741.19	12,165.48			(52.28)		10,688.91	12,150.67	37.47	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	15,732.74	17,535.22			(83.32)		15,649.42	17,389.74	(62.16)	
GNMA	2007A Single Family	5.25	10/22/08	09/20/38	4,760.95	5,270.74			(53.32)		4,707.63	5,195.98	(21.44)	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	4,808.98	5,430.04			(68.86)		4,740.12	5,356.97	(4.21)	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	9,011.37	9,979.13			(46.07)		8,965.30	9,897.89	(35.17)	
GNMA	2007A Single Family	5.25	10/22/08	08/20/38	4,198.24	4,648.37			(31.92)		4,166.32	4,598.98	(17.47)	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	10,607.91	11,999.97			(3,001.65)		7,606.26	8,583.90	(414.42)	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	5,844.89	6,600.42			(3,580.96)		2,263.93	2,554.85	(464.61)	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	12,956.68	14,351.44			(2,328.72)		10,627.96	11,717.55	(305.17)	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	4,592.67	5,084.79			(23.95)		4,568.72	5,043.05	(17.79)	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	5,701.41	6,438.24			(30.93)		5,670.48	6,408.90	1.59	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	9,519.59	10,735.14			(47.14)		9,472.45	10,722.01	34.01	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	4,050.62	4,574.83			(18.56)		4,032.06	4,557.73	1.46	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,644.43	2,986.33			(12.58)		2,631.85	2,974.68	0.93	
GNMA	2007A Single Family	5.25	11/19/08	11/20/38	4,015.26	4,445.96			(20.69)		3,994.57	4,409.63	(15.64)	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,758.51	3,115.15			(14.92)		2,743.59	3,100.98	0.75	
GNMA	2007A Single Family	5.25	11/25/08	11/20/38	4,967.11	5,499.79			(25.87)		4,941.24	5,454.59	(19.33)	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	5,012.58	5,660.59			(24.09)		4,988.49	5,638.29	1.79	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	12,223.40	13,811.48			(55.74)		12,167.66	13,760.24	4.50	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	12,061.29	13,703.11			(59.28)		12,002.01	13,660.21	16.38	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	6,776.97	7,502.69			(4,748.96)		2,028.01	2,235.62	(518.11)	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	4,777.35	5,289.77			(24.22)		4,753.13	5,247.08	(18.47)	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	9,627.84	10,874.53			(49.03)		9,578.81	10,828.52	3.02	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	1,743.97	1,969.47			(8.19)		1,735.78	1,961.90	0.62	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	2,391.30	2,700.50			(11.92)		2,379.38	2,689.37	0.79	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	4,520.17	5,104.75			(21.08)		4,499.09	5,085.38	1.71	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	2,395.86	2,705.72			(11.00)		2,384.86	2,695.64	0.92	
GNMA	2007A Single Family	6.00	02/18/09	01/20/39	2,526.24	2,853.07			(11.57)		2,514.67	2,842.51	1.01	
GNMA	2007A Single Family	5.25	02/25/09	02/20/39	2,426.42	2,686.72			(12.97)		2,413.45	2,664.32	(9.43)	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	8,818.33	9,959.23			(44.97)		8,773.36	9,917.20	2.94	
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,326.26	4,790.47			(21.77)		4,304.49	4,751.97	(16.73)	
GNMA	2007A Single Family				3,968.04	4,481.85			(3,968.04)				(513.81)	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	2,262.18	2,554.93			(10.21)		2,251.97	2,545.59	0.87	
GNMA	2007A Single Family	5.25	03/11/09	02/20/39	4,814.16	5,331.10			(26.71)		4,787.45	5,285.44	(18.95)	
GNMA	2007A Single Family	5.25	03/11/09	01/20/39	4,019.43	4,450.74			(20.10)		3,999.33	4,415.12	(15.52)	
GNMA	2007A Single Family	6.00	03/11/09	02/20/39	4,337.26	4,898.69			(31.69)		4,305.57	4,867.05	0.05	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	6.00	03/18/09	03/20/39	8,109.40	9,159.06			(38.01)		8,071.39	9,124.09	3.04	
GNMA	2007A Single Family	6.00	03/25/09	03/20/39	2,254.31	2,545.84			(9.99)		2,244.32	2,536.82	0.97	
GNMA	2007A Single Family	6.00	04/08/09	10/20/38	2,464.84	2,783.72			(14.11)		2,450.73	2,770.20	0.59	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	3,654.87	4,046.74			(19.19)		3,635.68	4,013.35	(14.20)	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	2,633.24	2,973.98			(12.41)		2,620.83	2,962.51	0.94	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,155.94	3,564.17			(14.36)		3,141.58	3,551.02	1.21	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,260.91	3,682.63			(15.99)		3,244.92	3,667.78	1.14	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	8,826.41	9,773.69			(47.57)		8,778.84	9,691.68	(34.44)	
GNMA	2007A Single Family	6.00	01/14/09	12/20/38	6,169.38	6,967.31			(28.31)		6,141.07	6,941.39	2.39	
GNMA	2007A Single Family	5.25	01/14/09	01/20/39	7,691.19	8,517.57			(38.83)		7,652.36	8,448.70	(30.04)	
GNMA	2007A Single Family	5.25	01/14/09	12/20/38	3,971.32	4,397.29			(20.13)		3,951.19	4,361.85	(15.31)	
GNMA	2007A Single Family	6.00	01/14/09	01/20/39	7,695.53	8,692.80			(35.10)		7,660.43	8,660.40	2.70	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,281.11	2,576.21			(10.44)		2,270.67	2,566.67	0.90	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	6,279.09	6,952.76			(31.61)		6,247.48	6,896.88	(24.27)	
GNMA	2007A Single Family				3,773.85	4,178.58			(3,773.85)				(404.73)	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,694.18	3,042.77			(20.69)		2,673.49	3,021.99	(0.09)	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	4,312.36	4,775.33			(21.60)		4,290.76	4,736.98	(16.75)	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	4,776.67	5,394.65			(21.42)		4,755.25	5,375.13	1.90	
GNMA	2007A Single Family	5.25	09/16/09	08/20/39	4,602.93	5,098.12			(22.05)		4,580.88	5,058.43	(17.64)	
GNMA	2007A Single Family	6.00	09/16/09	08/20/39	8,084.50	9,132.86			(34.53)		8,049.97	9,101.88	3.55	
GNMA	2007A Single Family	5.25	09/29/09	09/20/39	8,419.98	9,325.85			(46.29)		8,373.69	9,246.77	(32.79)	
GNMA	2007A Single Family	6.00	11/24/09	09/20/39	5,043.84	5,697.93			(21.39)		5,022.45	5,678.73	2.19	
GNMA	2007A Single Family	5.25	11/24/09	10/20/39	4,294.32	4,756.76			(21.03)		4,273.29	4,719.18	(16.55)	
GNMA	2007A Single Family	5.25	05/18/10	04/20/40	20,480.96	22,664.66			(93.35)		20,387.61	22,739.03	167.72	
GNMA	2007A Single Family	5.25	05/25/10	05/20/40	29,263.91	32,878.70			(137.69)		29,126.22	32,625.98	(115.03)	
GNMA	2007A Single Family	6.00	12/17/09	11/20/39	2,292.96	2,590.50			(9.73)		2,283.23	2,581.70	0.93	
GNMA	2007A Single Family	5.25	12/17/09	12/20/39	9,773.12	10,812.04			(50.03)		9,723.09	10,723.62	(38.39)	
GNMA	2007A Single Family	5.25	12/17/09	11/20/39	3,085.15	3,417.31			(15.97)		3,069.18	3,389.17	(12.17)	
GNMA	2007A Single Family	6.00	12/29/09	12/20/39	9,486.57	10,716.40			(39.74)		9,446.83	10,681.21	4.55	
GNMA	2007A Single Family	5.25	01/20/10	12/20/39	6,569.35	7,277.20			(30.71)		6,538.64	7,220.99	(25.50)	
GNMA	2007A Single Family	5.25	01/27/10	12/20/39	9,548.91	10,579.19			(45.61)		9,503.30	10,496.40	(37.18)	
GNMA	2007A Single Family	6.00	01/27/10	12/20/39	2,440.10	2,756.79			(13.36)		2,426.74	2,744.04	0.61	
GNMA	2007A Single Family	5.25	02/23/10	02/20/40	14,752.25	16,241.52			(68.55)		14,683.70	16,240.93	67.96	
GNMA	2007A Single Family	6.00	03/16/10	03/20/40	2,937.05	3,317.43			(12.01)		2,925.04	3,306.85	1.43	
GNMA	2007A Single Family	5.25	03/17/10	03/20/40	1,094,196.51	1,167,535.18			(168,588.90)		925,607.61	980,981.10	(17,965.18)	
GNMA	2007A Single Family	5.25	03/30/10	03/20/40	28,742.75	31,797.07			(5,082.24)		23,660.51	25,805.37	(909.46)	
GNMA	2007A Single Family	5.25	03/30/10	02/20/40	2,634.34	2,918.09			(12.48)		2,621.86	2,895.40	(10.21)	
GNMA	2007A Single Family	5.25	04/13/10	03/20/40	6,975.89	7,727.75			(62.64)		6,913.25	7,635.03	(30.08)	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	41,298.27	47,326.38			(332.91)		40,965.36	46,806.14	(187.33)	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	7,989.00	8,850.23			(39.59)		7,949.41	8,779.56	(31.08)	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	30,756.43	34,103.04			(140.04)		30,616.39	34,154.89	191.89	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	2,391.68	2,649.33			(11.21)		2,380.47	2,628.89	(9.23)	
GNMA	2007A Single Family	5.25	04/28/10	04/20/40	14,699.53	16,266.39			(71.11)		14,628.42	16,231.71	36.43	
GNMA	2007A Single Family	5.25	06/15/10	06/20/40	39,654.17	44,246.34			(4,304.10)		35,350.07	39,081.38	(860.86)	
GNMA	2007A Single Family	5.25	07/20/10	07/20/40	19,030.45	21,061.14			(106.71)		18,923.74	21,111.24	156.81	
GNMA	2007A Single Family	5.25	07/28/10	06/20/40	2,326.80	2,577.90			(11.65)		2,315.15	2,557.01	(9.24)	
GNMA	2007A Single Family	5.25	07/28/10	07/20/40	23,157.08	25,628.28			(4,398.40)		18,758.68	20,696.84	(533.04)	
GNMA	2007A Single Family	5.25	08/17/10	07/20/40	23,484.36	26,343.97			(104.81)		23,379.55	26,145.82	(93.34)	
GNMA	2007A Single Family	5.25	08/24/10	08/20/40	9,737.56	10,789.99			(43.66)		9,693.90	10,708.23	(38.10)	
GNMA	2007A Single Family	5.25	09/14/10	08/20/40	7,613.32	8,436.04			(34.44)		7,578.88	8,371.76	(29.84)	
GNMA	2007A Single Family	5.25	06/29/10	04/20/40	7,726.92	8,560.16			(35.12)		7,691.80	8,495.15	(29.89)	
GNMA	2007A Single Family	5.25	06/29/10	06/20/40	21,845.67	24,505.40			(100.56)		21,745.11	24,317.44	(87.40)	
GNMA	2007A Single Family	5.25	09/21/10	08/20/40	24,178.47	27,016.19			(108.29)		24,070.18	26,781.36	(126.54)	
GNMA	2007A Single Family	5.25	10/19/10	10/20/40	36,086.30	41,541.25			(163.24)		35,923.06	41,229.10	(148.91)	
GNMA	2007A Single Family	5.25	11/09/10	10/20/40	6,791.33	7,486.86			(36.54)		6,754.79	7,423.30	(27.02)	
GNMA	2007A Single Family	5.25	12/21/10	11/15/40	6,245.81	7,009.87			(28.16)		6,217.65	6,962.05	(19.66)	
FNMA	2007A Single Family	6.00	12/11/07	12/01/37	2,225.96	2,524.71			(11.11)		2,214.85	2,473.56	(40.04)	
FNMA	2007A Single Family	5.25	12/12/07	12/01/37	15,073.17	16,911.60			(142.80)		14,930.37	16,738.25	(30.55)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
FNMA	2007A Single Family	5.25	12/20/07	12/01/37	4,492.81	5,041.48			(26.72)		4,466.09	4,995.39	(19.37)	
FNMA	2007A Single Family	5.25	12/20/07	12/01/37	4,134.23	4,630.33			(22.73)		4,111.50	4,593.32	(14.28)	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	8,646.56	9,693.23			(52.48)		8,594.08	9,627.52	(13.23)	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	3,308.85	3,701.00			(18.26)		3,290.59	3,653.33	(29.41)	
FNMA	2007A Single Family	6.00	01/16/08	12/01/37	2,492.58	2,831.70			(12.31)		2,480.27	2,774.35	(45.04)	
FNMA	2007A Single Family	5.25	01/16/08	12/01/37	15,755.41	17,676.43			(3,945.62)		11,809.79	13,235.52	(495.29)	
FNMA	2007A Single Family	6.00	01/30/08	01/01/38	3,208.07	3,648.40			(15.79)		3,192.28	3,586.26	(46.35)	
FNMA	2007A Single Family	5.25	01/30/08	01/01/38	3,254.84	3,650.07			(17.68)		3,237.16	3,609.52	(22.87)	
FNMA	2007A Single Family	6.00	02/13/08	02/01/38	3,294.22	3,742.34			(16.19)		3,278.03	3,679.06	(47.09)	
FNMA	2007A Single Family	5.25	02/13/08	02/01/38	9,398.62	10,552.18			(108.25)		9,290.37	10,423.77	(20.16)	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,672.58	7,485.36			(43.27)		6,629.31	7,436.40	(5.69)	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,751.54	7,570.71			(36.72)		6,714.82	7,523.28	(10.71)	
FNMA	2007A Single Family	6.00	02/27/08	02/01/38	3,005.83	3,180.51			(19.78)		2,986.05	3,154.17	(6.56)	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	1,645.34	1,847.68			(9.56)		1,635.78	1,823.70	(14.42)	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	11,935.29	13,383.64			(65.26)		11,870.03	13,300.98	(17.40)	
FNMA	2007A Single Family	6.00	03/20/08	03/01/38	2,304.60	2,618.87			(11.24)		2,293.36	2,566.00	(41.63)	
FNMA	2007A Single Family	5.25	03/27/08	03/01/38	2,547.76	2,861.57			(14.61)		2,533.15	2,819.08	(27.88)	
FNMA	2007A Single Family	6.00	03/27/08	03/01/38	2,355.98	2,676.93			(11.72)		2,344.26	2,622.68	(42.53)	
FNMA	2007A Single Family	6.00	02/04/09	10/01/38	1,390.18	1,578.07			(6.68)		1,383.50	1,523.24	(48.15)	
Freddie Mac	2007A Single Family	5.25	12/11/07	11/01/37	7,529.87	8,358.42			(41.88)		7,487.99	8,294.96	(21.58)	
Freddie Mac	2007A Single Family	5.25	12/20/07	12/01/37	3,035.63	3,370.33			(16.76)		3,018.87	3,344.71	(8.86)	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	8,557.59	9,501.37			(48.45)		8,509.14	9,427.68	(25.24)	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	4,263.95	4,737.31			(23.39)		4,240.56	4,699.99	(13.93)	
Freddie Mac	2007A Single Family	5.25	01/30/08	01/01/38	7,171.97	7,961.34			(3,361.24)		3,810.73	4,218.61	(381.49)	
Freddie Mac	2007A Single Family	6.00	02/13/08	01/01/38	1,572.04	1,783.13			(8.29)		1,563.75	1,771.40	(3.44)	
Freddie Mac	2007A Single Family	5.25	02/13/08	01/01/38	2,609.04	2,895.93			(14.23)		2,594.81	2,874.38	(7.32)	
Freddie Mac	2007A Single Family	5.25	03/20/08	02/01/38	2,411.14	2,676.38			(13.05)		2,398.09	2,656.55	(6.78)	
Freddie Mac	2007A Single Family	6.00	03/20/08	03/01/38	3,891.70	4,415.16			(19.14)		3,872.56	4,386.84	(9.18)	
Freddie Mac	2007A Single Family	6.00	04/22/08	02/01/38	2,061.05	2,337.87			(10.65)		2,050.40	2,322.73	(4.49)	
Freddie Mac	2007A Single Family	5.25	05/14/08	04/01/38	5,378.65	5,972.61			(28.74)		5,349.91	5,928.35	(15.52)	
Freddie Mac	2007A Single Family	5.25	05/21/08	04/01/38	4,267.10	4,740.93			(22.81)		4,244.29	4,704.56	(13.56)	
Freddie Mac	2007A Single Family	5.25	05/21/08	05/01/38	3,715.33	4,121.27			(20.04)		3,695.29	4,091.82	(9.41)	
Freddie Mac	2007A Single Family	5.25	05/28/08	04/01/38	3,072.99	3,412.49			(46.01)		3,026.98	3,354.36	(12.12)	
Freddie Mac	2007A Single Family	6.00	06/18/08	05/01/38	3,767.60	4,274.66			(18.86)		3,748.74	4,246.85	(8.95)	
Freddie Mac	2007A Single Family	5.25	06/18/08	02/01/38	2,322.91	2,579.19			(19.49)		2,303.42	2,552.22	(7.48)	
Freddie Mac	2007A Single Family	6.00	06/25/08	05/01/38	3,389.03	3,845.08			(16.20)		3,372.83	3,821.04	(7.84)	
Freddie Mac	2007A Single Family	6.00	07/16/08	06/01/38	5,099.98	5,786.27			(29.27)		5,070.71	5,744.48	(12.52)	
Freddie Mac	2007A Single Family	5.25	07/16/08	06/01/38	2,538.82	2,819.11			(14.21)		2,524.61	2,797.65	(7.25)	
Freddie Mac	2007A Single Family	6.00	07/23/08	06/01/38	1,737.94	1,971.55			(18.12)		1,719.82	1,948.06	(5.37)	
Freddie Mac	2007A Single Family	6.00	08/13/08	06/01/38	1,983.96	2,250.85			(13.63)		1,970.33	2,232.02	(5.20)	
Freddie Mac	2007A Single Family	6.00	08/20/08	06/01/38	4,969.86	5,638.42			(24.18)		4,945.68	5,603.05	(11.19)	
Freddie Mac	2007A Single Family				3,359.59	3,809.01			(3,359.59)				(449.42)	
Freddie Mac	2007A Single Family	5.25	09/17/08	08/01/38	1,232.65	1,375.99			(6.44)		1,226.21	1,365.45	(4.10)	
Freddie Mac	2007A Single Family				4,648.20	5,160.45			(4,648.20)				(512.25)	
Freddie Mac	2007A Single Family	6.00	10/22/08	07/01/38	2,488.21	2,823.13			(11.82)		2,476.39	2,805.73	(5.58)	
Freddie Mac	2007A Single Family	5.25	11/19/08	09/01/38	3,682.37	4,086.33			(24.99)		3,657.38	4,051.09	(10.25)	
Freddie Mac	2007A Single Family	5.25	12/10/08	11/01/38	10,322.64	11,456.20			(53.83)		10,268.81	11,375.32	(27.05)	
Freddie Mac	2007A Single Family	6.00	01/14/09	11/01/38	3,009.56	3,414.33			(15.01)		2,994.55	3,393.43	(5.89)	
Freddie Mac	2007A Single Family	6.00	02/18/09	01/01/39	4,386.43	4,978.41			(21.06)		4,365.37	4,947.05	(10.30)	
Freddie Mac	2007A Single Family				1,547.53	1,680.16			(1,547.53)				(132.63)	
Freddie Mac	2007A Single Family	4.75	02/18/09	12/01/38	2,236.50	2,437.51			(12.88)		2,223.62	2,418.09	(6.54)	
Freddie Mac	2007A Single Family	4.75	03/11/09	12/01/38	2,663.56	2,892.03			(14.49)		2,649.07	2,870.22	(7.32)	
Freddie Mac	2007A Single Family	5.25	03/25/09	01/01/39	2,318.17	2,573.10			(29.06)		2,289.11	2,535.87	(8.17)	
2007A Single Family Total					47,670,174.36	52,151,912.17	2,019,359.95	(4,845,562.34)	(1,941,484.71)	0.00	42,902,487.26	47,097,394.76	(286,830.31)	0.00
Repo Agmt	2007B Single Family	0.07	10/30/15	11/02/15	2,580,572.61	2,580,572.61		(561,887.98)			2,018,684.63	2,018,684.63	-	
GIC's	2007B Single Family	4.52	09/20/07	08/31/39	1,213,932.66	1,213,932.66	381,308.93				1,595,241.59	1,595,241.59	-	
GNMA	2007B Single Family	5.25	12/28/07	12/20/37	257,175.66	275,379.40			(154,051.09)		103,124.57	106,505.94	(14,822.37)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	41,781.13	45,465.42			(229.20)		41,551.93	45,273.58	37.36	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	693,114.97	770,879.16			(115,889.04)		577,225.93	636,169.50	(18,820.62)	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	102,975.23	113,974.79			(565.46)		102,409.77	113,005.85	(403.48)	
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	106,762.76	116,181.37			(586.45)		106,176.31	115,689.22	94.30	
GNMA	2007B Single Family	5.25	12/11/07	12/20/37	628,229.67	696,615.23			(96,585.62)		531,644.05	585,933.01	(14,096.60)	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	225,725.07	249,834.18			(1,275.18)		224,449.89	247,675.37	(883.63)	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	158,697.73	175,629.78			(875.03)		157,822.70	174,139.02	(615.73)	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	231,847.80	256,614.95			(1,321.70)		230,526.10	254,384.40	(908.85)	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	45,795.01	50,679.26			(473.49)		45,321.52	50,004.80	(200.97)	
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	54,000.14	58,746.73			(291.64)		53,708.50	58,505.35	50.26	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	103,188.10	114,218.09			(559.01)		102,629.09	113,255.48	(403.60)	
GNMA	2007B Single Family	6.00	01/16/08	12/20/37	102,500.48	111,525.07			(558.48)		101,942.00	111,058.72	92.13	
GNMA	2007B Single Family	5.25	01/16/08	12/20/37	227,734.65	252,038.13			(1,380.89)		226,353.76	249,762.95	(894.29)	
GNMA	2007B Single Family	5.25	01/16/08	01/20/38	1,143,463.06	1,301,211.81			(7,452.58)		1,136,010.48	1,297,725.30	3,966.07	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	54,829.31	60,689.17			(299.06)		54,530.25	60,176.00	(214.11)	
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	113,047.33	122,991.86			(600.42)		112,446.91	122,494.22	102.78	
GNMA	2007B Single Family				122,498.77	135,583.06			(122,498.77)				(13,084.29)	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	108,856.45	120,492.37			(833.25)		108,023.20	119,208.13	(450.99)	
GNMA	2007B Single Family	6.00	02/13/08	01/20/38	83,402.04	90,603.31			(441.48)		82,960.56	90,370.09	208.26	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	191,684.66	212,182.44			(1,053.13)		190,631.53	210,368.38	(760.93)	
GNMA	2007B Single Family	5.25	04/08/08	03/20/38	336,236.78	372,324.05			(1,820.56)		334,416.22	369,194.31	(1,309.18)	
GNMA	2007B Single Family	6.00	04/08/08	04/20/38	146,916.56	159,794.71			(793.41)		146,123.15	159,135.33	134.03	
GNMA	2007B Single Family	5.25	04/08/08	04/20/38	85,729.92	94,885.97			(459.47)		85,270.45	94,095.26	(331.24)	
GNMA	2007B Single Family	6.00	03/12/08	03/20/38	91,292.36	99,296.94			(1,043.79)		90,248.57	98,287.37	34.22	
GNMA	2007B Single Family	5.25	03/12/08	03/20/38	223,031.11	246,890.84			(1,201.74)		221,829.37	244,817.29	(871.81)	
GNMA	2007B Single Family	5.25	03/20/08	03/20/38	103,947.73	115,060.28			(815.64)		103,132.09	113,811.90	(432.74)	
GNMA	2007B Single Family	6.00	02/19/08	01/20/38	179,490.38	195,266.47			(1,004.73)		178,485.65	194,420.61	158.87	
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	112,848.21	124,910.55			(668.07)		112,180.14	123,795.21	(447.27)	
GNMA	2007B Single Family	6.00	02/19/08	02/20/38	94,243.27	102,522.16			(592.09)		93,651.18	102,007.64	77.57	
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	216,655.88	239,807.59			(1,464.08)		215,191.80	237,470.40	(873.11)	
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	103,128.67	112,191.84			(548.94)		102,579.73	111,735.69	92.79	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	53,613.47	59,336.97			(313.35)		53,300.12	58,813.80	(209.82)	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	54,558.18	60,389.72			(331.12)		54,227.06	59,841.58	(217.02)	
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	169,432.61	184,317.70			(897.00)		168,535.61	183,575.27	154.57	
GNMA	2007B Single Family				90,665.41	100,342.59			(90,665.41)				(9,677.18)	
GNMA	2007B Single Family	5.25	03/27/08	03/20/38	135,135.91	149,580.83			(767.70)		134,368.21	148,283.57	(529.56)	
GNMA	2007B Single Family	6.00	03/27/08	03/20/38	106,749.96	116,133.56			(575.42)		106,174.54	115,651.47	93.33	
GNMA	2007B Single Family	6.00	04/15/08	04/20/38	70,666.65	76,846.62			(1,100.71)		69,565.94	75,744.52	(1.39)	
GNMA	2007B Single Family	6.00	04/22/08	04/20/38	98,614.02	107,261.98			(524.66)		98,089.36	106,826.15	88.83	
GNMA	2007B Single Family	6.00	05/07/08	04/20/38	110,709.67	120,403.06			(587.32)		110,122.35	119,916.75	101.01	
GNMA	2007B Single Family	5.25	05/07/08	05/20/38	767,929.62	849,089.33			(4,651.84)		763,277.78	850,053.90	5,616.41	
GNMA	2007B Single Family	5.25	05/07/08	04/20/38	138,898.77	153,751.01			(737.44)		138,161.33	152,477.35	(536.22)	
GNMA	2007B Single Family				129,843.19	143,721.54			(129,843.19)				(13,878.35)	
GNMA	2007B Single Family	6.00	05/21/08	05/20/38	122,978.61	133,734.54			(794.27)		122,184.34	133,041.12	100.85	
GNMA	2007B Single Family	6.00	05/28/08	05/20/38	164,741.83	179,152.12			(993.80)		163,748.03	178,297.87	139.55	
GNMA	2007B Single Family	5.25	05/28/08	01/20/38	79,280.83	87,754.44			(435.06)		78,845.77	87,010.99	(308.39)	
GNMA	2007B Single Family	6.00	06/11/08	06/20/38	142,392.32	154,836.77			(788.36)		141,603.96	154,176.73	128.32	
GNMA	2007B Single Family				93,375.21	103,371.10			(93,375.21)				(9,995.89)	
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	206,543.24	228,635.09			(1,270.12)		205,273.12	226,547.50	(817.47)	
GNMA	2007B Single Family	6.00	07/09/08	07/20/38	338,161.50	367,167.35			(77,907.93)		260,253.57	284,148.55	(5,110.87)	
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	195,431.04	216,331.49			(1,586.37)		193,844.67	213,933.72	(811.40)	
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	123,089.63	136,277.08			(645.90)		122,443.73	135,149.19	(481.99)	
GNMA	2007B Single Family	6.00	07/16/08	07/20/38	44,436.67	48,302.24			(544.67)		43,892.00	47,771.29	13.72	
GNMA	2007B Single Family	6.00	06/18/08	06/20/38	78,188.48	85,009.61			(515.49)		77,672.99	84,558.15	64.03	
GNMA	2007B Single Family	5.25	06/18/08	06/20/38	221,111.98	244,778.97			(1,528.86)		219,583.12	242,353.13	(896.98)	
GNMA	2007B Single Family	6.00	06/25/08	06/20/38	150,129.92	163,249.08			(909.93)		149,219.99	162,466.15	127.00	
GNMA	2007B Single Family	5.25	06/25/08	06/20/38	110,259.64	122,068.81			(578.80)		109,680.84	121,058.27	(431.74)	
GNMA	2007B Single Family	5.25	07/16/08	07/20/38	259,776.99	287,596.76			(1,444.79)		258,332.20	285,137.07	(1,014.90)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	6.00	07/23/08	07/20/38	145,953.96	158,687.29			(749.16)		145,204.80	158,075.14	137.01	
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	317,112.26	351,234.26			(1,654.59)		315,457.67	348,338.48	(1,241.19)	
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	79,384.77	87,889.04			(416.78)		78,967.99	87,161.47	(310.79)	
GNMA	2007B Single Family	6.00	07/29/08	07/20/38	35,127.99	38,193.09			(178.71)		34,949.28	38,047.50	33.12	
GNMA	2007B Single Family	5.25	07/29/08	07/20/38	96,897.45	107,278.46			(509.55)		96,387.90	106,390.34	(378.57)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	132,704.99	146,921.71			(745.42)		131,959.57	145,654.20	(522.09)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	111,541.70	123,347.05			(606.99)		110,934.71	122,452.97	(287.09)	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	330,769.56	359,100.11			(1,750.69)		329,018.87	360,069.25	2,719.83	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	551,295.75	611,238.93			(3,400.57)		547,895.18	605,637.97	(2,200.39)	
GNMA	2007B Single Family	5.25	08/13/08	07/20/38	727,922.51	813,235.28			(3,827.21)		724,095.30	806,546.87	(2,861.20)	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	67,632.91	73,524.89			(364.21)		67,268.70	73,223.34	62.66	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	121,550.39	134,559.45			(661.21)		120,889.18	133,428.46	(469.78)	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	119,772.65	132,447.61			(619.18)		119,153.47	131,539.19	(289.24)	
GNMA	2007B Single Family	5.25	08/20/08	08/20/38	409,752.94	453,990.29			(3,425.80)		406,327.14	448,845.23	(1,719.26)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	130,745.90	144,754.10			(681.56)		130,064.34	143,562.34	(510.20)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	97,705.54	108,169.76			(505.06)		97,200.48	107,285.86	(378.84)	
GNMA	2007B Single Family	6.00	08/27/08	08/20/38	68,480.01	74,449.83			(460.17)		68,019.84	74,043.67	54.01	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	583,584.59	632,916.33			(3,249.80)		580,334.79	626,880.24	(2,786.29)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	261,943.20	290,021.06			(2,151.47)		259,791.73	286,768.35	(1,101.24)	
GNMA	2007B Single Family	6.00	09/10/08	09/20/38	187,246.30	203,551.87			(964.93)		186,281.37	202,762.26	175.32	
GNMA	2007B Single Family	5.25	09/10/08	09/20/38	611,023.76	675,700.16			(3,724.35)		607,299.41	676,000.81	4,025.00	
GNMA	2007B Single Family	5.25	09/10/08	08/20/38	342,350.48	379,168.95			(1,971.18)		340,379.30	375,845.06	(1,352.71)	
GNMA	2007B Single Family	5.25	09/17/08	09/20/38	203,680.12	225,524.60			(1,200.75)		202,479.37	223,512.40	(811.45)	
GNMA	2007B Single Family	5.25	09/17/08	08/20/38	218,368.85	241,784.45			(127,919.78)		90,449.07	99,716.96	(14,147.71)	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	74,522.35	81,011.05			(380.77)		74,141.58	80,699.71	69.43	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	314,268.85	348,086.94			(132,384.57)		181,884.28	200,522.17	(15,180.20)	
GNMA	2007B Single Family				127,879.85	141,584.11			(127,879.85)				(13,704.26)	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	65,315.58	71,002.59			(357.71)		64,957.87	70,702.98	58.10	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	291,737.98	323,143.37			(1,590.72)		290,147.26	320,403.18	(1,149.47)	
GNMA	2007B Single Family	6.00	10/08/08	10/20/38	328,869.00	359,933.22			(1,708.70)		327,160.30	358,722.79	498.27	
GNMA	2007B Single Family	5.25	10/08/08	09/20/38	195,261.03	216,204.54			(70,492.62)		124,768.41	137,556.51	(8,155.41)	
GNMA	2007B Single Family	6.00	10/15/08	09/20/38	63,414.21	68,931.96			(318.46)		63,095.75	68,673.15	59.65	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	294,245.34	320,775.44			(1,551.42)		292,693.92	320,385.04	1,161.02	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	436,608.94	486,630.19			(2,312.13)		434,296.81	482,592.94	(1,725.12)	
GNMA	2007B Single Family	5.25	10/22/08	09/20/38	132,123.62	146,271.51			(1,479.74)		130,643.88	144,196.79	(594.98)	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	131,739.84	143,177.58			(1,938.98)		129,800.86	141,250.93	12.33	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	250,077.89	276,936.63			(1,278.44)		248,799.45	274,682.02	(976.17)	
GNMA	2007B Single Family	5.25	10/22/08	08/20/38	116,508.32	128,999.54			(885.87)		115,622.45	127,628.87	(484.80)	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	290,602.23	316,411.16			(82,314.59)		208,287.64	226,337.52	(7,759.05)	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	160,120.36	174,037.56			(98,124.98)		61,995.38	67,365.34	(8,547.24)	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	359,567.74	398,275.29			(64,625.30)		294,942.44	325,180.67	(8,469.32)	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	127,453.56	141,110.94			(664.74)		126,788.82	139,952.60	(493.60)	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	156,188.84	169,761.36			(910.77)		155,278.07	168,987.75	137.16	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	260,809.12	283,060.61			(1,396.98)		259,412.14	282,714.57	1,050.94	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	110,976.30	120,627.74			(553.41)		110,422.89	120,176.68	102.35	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	72,448.44	78,742.57			(374.28)		72,074.16	78,435.46	67.17	
GNMA	2007B Single Family	5.25	11/19/08	11/20/38	111,427.84	123,382.46			(574.09)		110,853.75	122,374.14	(434.23)	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	75,576.28	82,139.22			(439.31)		75,136.97	81,765.69	65.78	
GNMA	2007B Single Family	5.25	11/25/08	11/20/38	137,845.38	152,627.99			(171.97)		137,127.41	151,373.42	(536.60)	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	137,336.20	149,256.43			(716.03)		136,620.17	148,668.55	128.15	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	334,900.71	364,176.80			(1,663.49)		333,237.22	362,825.63	312.32	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	330,476.00	361,319.21			(1,757.93)		328,718.07	360,187.90	626.62	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	188,072.19	208,211.49			(131,791.17)		56,281.02	62,041.97	(14,378.35)	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	132,580.84	146,799.31			(671.96)		131,908.88	145,614.65	(512.70)	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	263,801.64	286,736.01			(1,449.87)		262,351.77	285,522.95	236.81	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	47,784.78	51,930.29			(244.21)		47,540.57	51,730.66	44.58	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	65,524.43	71,206.01			(353.08)		65,171.35	70,912.39	59.46	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	123,858.47	134,600.51			(627.79)		123,230.68	134,089.75	117.03	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	65,647.10	71,343.40			(327.50)		65,319.60	71,077.81	61.91	
GNMA	2007B Single Family	6.00	02/18/09	01/20/39	69,240.15	75,228.96			(345.40)		68,894.75	74,950.36	66.80	
GNMA	2007B Single Family	5.25	02/25/09	02/20/39	67,338.52	74,560.63			(359.83)		66,978.69	73,939.13	(261.67)	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	241,706.34	262,601.67			(1,330.32)		240,376.02	261,493.37	222.02	
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	120,059.82	132,943.09			(604.24)		119,455.58	131,874.68	(464.17)	
GNMA	2007B Single Family				108,761.93	118,175.92			(108,761.93)				(9,413.99)	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	62,004.86	67,367.54			(305.24)		61,699.62	67,121.21	58.91	
GNMA	2007B Single Family	5.25	03/11/09	02/20/39	133,599.74	147,946.51			(741.19)		132,858.55	146,679.19	(526.13)	
GNMA	2007B Single Family	5.25	03/11/09	01/20/39	111,544.36	123,515.09			(557.81)		110,986.55	122,526.52	(430.76)	
GNMA	2007B Single Family	6.00	03/11/09	02/20/39	118,888.27	129,167.06			(916.98)		117,971.29	128,332.76	82.68	
GNMA	2007B Single Family	6.00	03/18/09	03/20/39	222,297.32	241,502.97			(1,131.94)		221,165.38	240,580.92	209.89	
GNMA	2007B Single Family	6.00	03/25/09	03/20/39	61,797.22	67,127.82			(298.79)		61,498.43	66,890.06	61.03	
GNMA	2007B Single Family	6.00	04/08/09	10/20/38	67,561.90	73,400.37			(414.58)		67,147.32	73,043.80	58.01	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	101,427.36	112,303.59			(532.42)		100,894.94	111,376.92	(394.25)	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	72,158.55	78,416.82			(369.38)		71,789.17	78,114.63	67.19	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	86,480.90	93,978.92			(428.44)		86,052.46	93,632.24	81.76	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	89,357.71	97,102.47			(474.09)		88,883.62	96,710.97	82.59	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	244,947.25	271,235.56			(1,320.16)		243,627.09	268,959.62	(955.78)	
GNMA	2007B Single Family	6.00	01/14/09	12/20/38	169,065.65	183,711.66			(844.50)		168,221.15	183,028.27	161.11	
GNMA	2007B Single Family	5.25	01/14/09	01/20/39	213,442.57	236,376.05			(1,077.28)		212,365.29	234,464.79	(833.98)	
GNMA	2007B Single Family	5.25	01/14/09	12/20/38	110,211.05	122,031.85			(558.50)		109,652.55	121,048.13	(425.22)	
GNMA	2007B Single Family	6.00	01/14/09	01/20/39	210,895.58	229,209.02			(1,047.54)		209,848.04	228,354.62	193.14	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	62,519.86	67,928.69			(311.35)		62,208.51	67,677.09	59.75	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	174,254.09	192,950.01			(877.11)		173,376.98	191,399.40	(673.50)	
GNMA	2007B Single Family				104,730.86	115,962.26			(104,730.86)				(11,231.40)	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	73,840.32	80,230.66			(596.81)		73,243.51	79,682.83	48.98	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	119,674.59	132,523.03			(599.63)		119,074.96	131,458.70	(464.70)	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	130,916.86	142,244.24			(640.63)		130,276.23	141,729.72	126.11	
GNMA	2007B Single Family	5.25	09/16/09	08/20/39	127,738.04	141,480.90			(611.92)		127,126.12	140,379.50	(489.48)	
GNMA	2007B Single Family	6.00	09/16/09	08/20/39	221,791.36	240,812.51			(1,037.33)		220,754.03	239,995.48	220.30	
GNMA	2007B Single Family	5.25	09/29/09	09/20/39	233,667.70	258,807.12			(1,284.62)		232,383.08	256,612.46	(910.04)	
GNMA	2007B Single Family	6.00	11/24/09	09/20/39	138,410.29	150,241.16			(643.24)		137,767.05	149,734.82	136.90	
GNMA	2007B Single Family	5.25	11/24/09	10/20/39	119,175.07	132,007.70			(583.71)		118,591.36	130,964.69	(459.30)	
GNMA	2007B Single Family	5.25	05/18/10	04/20/40	568,377.81	628,980.19			(2,590.51)		565,787.30	631,044.07	4,654.39	
GNMA	2007B Single Family	5.25	05/25/10	05/20/40	812,119.91	912,436.14			(3,821.18)		808,298.73	905,422.78	(3,192.18)	
GNMA	2007B Single Family	6.00	12/17/09	11/20/39	62,931.49	68,305.52			(292.33)		62,639.16	68,073.51	60.32	
GNMA	2007B Single Family	5.25	12/17/09	12/20/39	271,220.00	300,051.31			(1,388.15)		269,831.85	297,597.56	(1,065.60)	
GNMA	2007B Single Family	5.25	12/17/09	11/20/39	85,617.44	94,835.79			(443.15)		85,174.29	94,055.03	(337.61)	
GNMA	2007B Single Family	6.00	12/29/09	12/20/39	260,379.11	282,566.66			(1,196.46)		259,182.65	281,638.71	268.51	
GNMA	2007B Single Family	5.25	01/20/10	12/20/39	182,309.98	201,953.95			(852.44)		181,457.54	200,393.88	(707.63)	
GNMA	2007B Single Family	5.25	01/27/10	12/20/39	264,998.92	293,589.25			(1,265.90)		263,733.02	291,291.77	(1,031.58)	
GNMA	2007B Single Family	6.00	01/27/10	12/20/39	66,981.63	72,690.07			(393.85)		66,587.78	72,353.95	57.73	
GNMA	2007B Single Family	5.25	02/23/10	02/20/40	409,398.55	450,727.96			(1,902.27)		407,496.28	450,711.62	1,885.93	
GNMA	2007B Single Family	6.00	03/16/10	03/20/40	80,642.50	87,472.84			(362.12)		80,280.38	87,193.97	83.25	
GNMA	2007B Single Family	5.25	03/30/10	03/20/40	797,656.58	882,419.22			(141,040.13)		656,616.45	716,140.07	(25,239.02)	
GNMA	2007B Single Family	5.25	03/30/10	02/20/40	73,107.72	80,981.57			(346.18)		72,761.54	80,351.90	(283.49)	
GNMA	2007B Single Family	5.25	04/13/10	03/20/40	193,591.40	214,457.21			(1,738.41)		191,852.99	211,884.19	(834.61)	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	1,146,092.13	1,313,382.02			(9,238.86)		1,136,853.27	1,298,944.68	(5,198.48)	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	221,707.75	245,607.76			(1,098.65)		220,609.10	243,646.67	(862.44)	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	853,540.23	946,413.53			(3,886.38)		849,653.85	947,852.30	5,325.15	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	66,372.42	73,523.36			(311.11)		66,061.31	72,955.87	(256.38)	
GNMA	2007B Single Family	5.25	04/28/10	04/20/40	407,934.97	451,418.05			(1,973.52)		405,961.45	450,455.59	1,011.06	
GNMA	2007B Single Family	5.25	06/15/10	06/20/40	1,100,466.24	1,227,906.24			(119,445.69)		981,020.55	1,084,570.45	(23,890.10)	
GNMA	2007B Single Family	5.25	07/20/10	07/20/40	528,125.74	584,480.03			(2,961.37)		525,164.37	585,870.34	4,351.68	
GNMA	2007B Single Family	5.25	07/28/10	06/20/40	64,573.43	71,540.88			(323.44)		64,249.99	70,961.23	(256.21)	
GNMA	2007B Single Family	5.25	07/28/10	07/20/40	642,645.57	711,225.54			(122,062.57)		520,583.00	574,370.12	(14,792.85)	
GNMA	2007B Single Family	5.25	08/17/10	07/20/40	651,728.92	731,086.82			(2,908.68)		648,820.24	725,587.98	(2,590.16)	
GNMA	2007B Single Family	5.25	08/24/10	08/20/40	270,232.21	299,439.45			(1,211.31)		269,020.90	297,170.48	(1,057.66)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	5.25	09/14/10	08/20/40	211,281.67	234,113.35			(955.79)		210,325.88	232,329.71	(827.85)	
GNMA	2007B Single Family	5.25	06/29/10	04/20/40	214,433.97	237,558.04			(974.67)		213,459.30	235,753.76	(829.61)	
GNMA	2007B Single Family	5.25	06/29/10	06/20/40	606,253.06	680,063.73			(2,790.74)		603,462.32	674,847.55	(2,425.44)	
GNMA	2007B Single Family	5.25	09/21/10	08/20/40	670,991.96	749,742.13			(3,005.61)		667,986.35	743,225.12	(3,511.40)	
GNMA	2007B Single Family	5.25	10/19/10	10/20/40	1,001,452.17	1,152,835.51			(4,530.14)		996,922.03	1,144,172.83	(4,132.54)	
GNMA	2007B Single Family	5.25	11/09/10	10/20/40	188,469.91	207,772.21			(1,014.17)		187,455.74	206,008.46	(749.58)	
GNMA	2007B Single Family	5.25	12/21/10	11/15/40	173,332.23	194,535.01			(781.27)		172,550.96	193,208.09	(545.65)	
FNMA	2007B Single Family	6.00	12/11/07	12/01/37	60,797.35	66,570.81			(327.04)		60,470.31	65,221.96	(1,021.81)	
FNMA	2007B Single Family	5.25	12/12/07	12/01/37	417,680.46	469,323.74			(3,950.08)		413,730.38	464,512.95	(860.71)	
FNMA	2007B Single Family	5.25	12/20/07	11/01/37	124,497.28	139,909.04			(738.46)		123,758.82	138,629.92	(540.66)	
FNMA	2007B Single Family	5.25	12/20/07	12/01/37	114,558.98	128,499.02			(627.81)		113,931.17	127,471.94	(399.27)	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	239,596.91	269,002.29			(1,450.11)		238,146.80	267,178.84	(373.34)	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	91,689.48	102,708.67			(504.90)		91,184.58	101,385.80	(817.97)	
FNMA	2007B Single Family	6.00	01/16/08	12/01/37	68,188.96	74,665.24			(364.42)		67,824.54	73,153.15	(1,147.67)	
FNMA	2007B Single Family	5.25	01/16/08	12/01/37	437,237.83	490,549.05			(109,497.31)		327,740.52	367,306.73	(13,745.01)	
FNMA	2007B Single Family	6.00	01/30/08	01/01/38	87,770.25	96,199.74			(467.00)		87,303.25	94,561.32	(1,171.42)	
FNMA	2007B Single Family	5.25	01/30/08	01/01/38	90,327.51	101,295.23			(490.85)		89,836.66	100,169.80	(634.58)	
FNMA	2007B Single Family	6.00	02/13/08	11/01/37	90,127.71	98,676.87			(479.51)		89,648.20	97,008.24	(1,189.12)	
FNMA	2007B Single Family	5.25	02/13/08	02/01/38	260,825.84	292,839.73			(3,004.39)		257,821.45	289,276.15	(559.19)	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	185,176.16	207,730.58			(1,200.77)		183,975.39	206,371.86	(157.95)	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	187,366.95	210,099.44			(1,019.33)		186,347.62	208,783.15	(296.96)	
FNMA	2007B Single Family	6.00	02/27/08	02/01/38	82,247.76	83,862.70			(574.52)		81,673.24	83,168.19	(119.99)	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	45,660.25	51,276.17			(265.25)		45,395.00	50,610.46	(400.46)	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	331,222.92	371,417.20			(1,811.02)		329,411.90	369,123.23	(482.95)	
FNMA	2007B Single Family	6.00	03/20/08	03/01/38	63,069.81	69,053.53			(333.20)		62,736.61	67,659.35	(1,060.98)	
FNMA	2007B Single Family	5.25	03/27/08	03/01/38	70,704.31	79,413.20			(405.27)		70,299.04	78,233.95	(773.98)	
FNMA	2007B Single Family	6.00	03/27/08	03/01/38	64,475.46	70,584.43			(346.67)		64,128.79	69,153.97	(1,083.79)	
FNMA	2007B Single Family	6.00	02/04/09	10/01/38	38,093.20	41,610.20			(198.72)		37,894.48	40,164.44	(1,247.04)	
Freddie Mac	2007B Single Family	5.25	12/11/07	11/01/37	208,965.60	231,959.53			(1,162.02)		207,803.58	230,198.41	(599.10)	
Freddie Mac	2007B Single Family	5.25	12/20/07	12/01/37	84,244.00	93,531.87			(465.47)		83,778.53	92,820.97	(245.43)	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	237,486.55	263,678.06			(1,344.46)		236,142.09	261,633.20	(700.40)	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	118,331.82	131,467.90			(649.33)		117,682.49	130,432.26	(386.31)	
Freddie Mac	2007B Single Family	5.25	01/30/08	01/01/38	199,032.46	220,939.83			(93,279.85)		105,752.61	117,073.24	(10,586.74)	
Freddie Mac	2007B Single Family	6.00	02/13/08	01/01/38	43,010.39	47,016.82			(243.89)		42,766.50	46,707.59	(65.34)	
Freddie Mac	2007B Single Family	5.25	02/13/08	01/01/38	72,403.88	80,366.71			(394.95)		72,008.93	79,768.65	(203.11)	
Freddie Mac	2007B Single Family	5.25	03/20/08	02/01/38	66,914.90	74,273.85			(362.40)		66,552.50	73,723.42	(188.03)	
Freddie Mac	2007B Single Family	6.00	03/20/08	03/01/38	106,493.23	116,417.68			(566.96)		105,926.27	115,670.78	(179.94)	
Freddie Mac	2007B Single Family	6.00	04/22/08	02/01/38	56,404.41	61,644.23			(314.71)		56,089.70	61,245.06	(84.46)	
Freddie Mac	2007B Single Family	5.25	05/14/08	04/01/38	149,265.45	165,749.55			(797.55)		148,467.90	164,521.23	(430.77)	
Freddie Mac	2007B Single Family	5.25	05/21/08	04/01/38	118,418.72	131,568.21			(632.94)		117,785.78	130,558.88	(376.39)	
Freddie Mac	2007B Single Family	5.25	05/21/08	05/01/38	103,112.29	114,371.86			(556.13)		102,556.16	113,554.40	(261.33)	
Freddie Mac	2007B Single Family	5.25	05/28/08	04/01/38	85,279.96	94,701.99			(1,276.77)		84,003.19	93,088.68	(336.54)	
Freddie Mac	2007B Single Family	6.00	06/18/08	05/01/38	103,135.97	112,712.79			(558.19)		102,577.78	111,979.73	(174.87)	
Freddie Mac	2007B Single Family	5.25	06/18/08	02/01/38	64,465.16	71,576.49			(541.28)		63,923.88	70,827.95	(207.26)	
Freddie Mac	2007B Single Family	6.00	06/25/08	05/01/38	92,774.85	101,385.70			(481.15)		92,293.70	100,751.96	(152.59)	
Freddie Mac	2007B Single Family	6.00	07/16/08	06/01/38	139,625.89	152,570.59			(857.36)		138,768.53	151,468.62	(244.61)	
Freddie Mac	2007B Single Family	5.25	07/16/08	06/01/38	70,456.65	78,234.75			(394.54)		70,062.11	77,639.24	(200.97)	
Freddie Mac	2007B Single Family	6.00	07/23/08	06/01/38	47,581.90	51,985.25			(515.34)		47,066.56	51,365.81	(104.10)	
Freddie Mac	2007B Single Family	6.00	08/13/08	06/01/38	54,320.99	59,349.75			(395.42)		53,925.57	58,853.10	(101.23)	
Freddie Mac	2007B Single Family	6.00	08/20/08	06/01/38	136,080.18	148,672.07			(717.33)		135,362.85	147,739.24	(215.50)	
Freddie Mac	2007B Single Family				91,996.44	100,434.89			(91,996.44)				(8,438.45)	
Freddie Mac	2007B Single Family	5.25	09/17/08	08/01/38	34,208.00	38,185.74			(178.60)		34,029.40	37,893.42	(113.72)	
Freddie Mac	2007B Single Family				128,995.68	143,210.66			(128,995.68)				(14,214.98)	
Freddie Mac	2007B Single Family	6.00	10/22/08	07/01/38	68,147.67	74,439.44			(351.27)		67,796.40	73,980.55	(107.62)	
Freddie Mac	2007B Single Family	5.25	11/19/08	09/01/38	102,191.99	113,402.10			(693.17)		101,498.82	112,424.12	(284.81)	
Freddie Mac	2007B Single Family	5.25	12/10/08	11/01/38	286,469.90	317,927.70			(1,494.27)		284,975.63	315,683.14	(750.29)	
Freddie Mac	2007B Single Family	6.00	01/14/09	11/01/38	82,459.01	90,028.05			(444.71)		82,014.30	89,476.94	(106.40)	
Freddie Mac	2007B Single Family	6.00	02/18/09	01/01/39	120,206.12	131,268.95			(625.92)		119,580.20	130,442.20	(200.83)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
Freddie Mac	2007B Single Family				42,946.07	46,627.02			(42,946.07)				(3,680.95)	
Freddie Mac	2007B Single Family	4.75	02/18/09	12/01/38	62,065.69	67,644.64			(357.05)		61,708.64	67,105.66	(181.93)	
Freddie Mac	2007B Single Family	4.75	03/11/09	12/01/38	73,919.63	80,258.54			(401.88)		73,517.75	79,653.32	(203.34)	
Freddie Mac	2007B Single Family	5.25	03/25/09	01/01/39	64,332.20	71,407.50			(806.14)		63,526.06	70,374.34	(227.02)	
2007B Single Family Total					50,875,704.08	55,906,066.99	381,308.93	(561,887.98)	(3,004,447.45)	0.00	47,690,677.58	52,339,020.80	(382,019.69)	0.00
Repo Agmt	2013A SF Refunding	0.07	10/30/15	11/02/15	2,893,662.75	2,893,662.75		(256,971.81)			2,636,690.94	2,636,690.94	-	
GNMA	2013A SF Refunding	5.45	07/24/00	06/20/30	317,051.17	355,309.72			(52,696.35)		264,354.82	290,935.69	(11,677.68)	
GNMA	2013A SF Refunding	5.45	08/28/00	08/20/30	105,211.23	116,489.88			(39,669.00)		65,542.23	72,133.82	(4,687.06)	
GNMA	2013A SF Refunding	5.45	06/22/99	06/20/29	142,070.03	157,101.04			(34,476.78)		107,593.25	118,406.37	(4,217.89)	
GNMA	2013A SF Refunding	5.45	07/30/99	07/20/29	268,086.96	299,193.12			(10,221.26)		257,865.70	286,388.26	(2,583.60)	
GNMA	2013A SF Refunding	5.45	08/26/99	08/20/29	112,262.47	124,284.65			(1,518.27)		110,744.20	122,024.60	(741.78)	
GNMA	2013A SF Refunding	5.45	09/30/99	09/20/29	142,712.65	158,075.67			(1,904.78)		140,807.87	155,235.05	(935.84)	
GNMA	2013A SF Refunding	5.45	10/29/99	10/20/29	378,654.55	425,160.91			(8,659.30)		369,995.25	413,514.11	(2,987.50)	
GNMA	2013A SF Refunding	5.45	11/18/99	11/20/29	320,567.00	359,230.60			(4,131.23)		316,435.77	353,060.05	(2,039.32)	
GNMA	2013A SF Refunding	5.45	05/30/00	05/20/30	160,442.80	177,692.01			(50,985.86)		109,456.94	120,403.74	(6,302.41)	
GNMA	2013A SF Refunding	5.40	08/29/02	08/20/32	49,960.34	55,187.22			(590.29)		49,370.05	54,300.17	(296.76)	
GNMA	2013A SF Refunding	6.15	11/12/02	11/20/32	41,278.05	46,636.76			(333.64)		40,944.41	46,326.55	23.43	
GNMA	2013A SF Refunding	5.40	11/12/02	10/20/32	58,291.51	64,391.14			(713.54)		57,577.97	63,329.43	(348.17)	
GNMA	2013A SF Refunding	6.15	09/12/02	08/20/32	52,176.84	58,944.70			(436.35)		51,740.49	58,536.60	28.25	
GNMA	2013A SF Refunding	5.40	09/19/02	09/20/32	89,244.45	98,600.85			(794.24)		88,450.21	97,299.66	(506.95)	
GNMA	2013A SF Refunding	6.15	09/26/02	09/20/32	76,428.03	86,327.75			(607.71)		75,820.32	85,768.71	48.67	
GNMA	2013A SF Refunding	6.15	10/10/02	09/20/32	91,582.57	103,439.78			(958.88)		90,623.69	102,509.92	29.02	
GNMA	2013A SF Refunding	5.40	10/10/02	09/20/32	57,302.23	63,303.50			(491.74)		56,810.49	62,489.83	(321.93)	
GNMA	2013A SF Refunding	6.15	10/21/02	10/20/32	85,236.55	96,279.78			(895.00)		84,341.55	95,408.00	23.22	
GNMA	2013A SF Refunding	6.15	10/29/02	10/20/32	42,666.76	48,206.22			(346.12)		42,320.64	47,884.15	24.05	
GNMA	2013A SF Refunding	5.40	10/29/02	09/20/32	40,038.80	44,226.46			(504.61)		39,534.19	43,481.29	(240.56)	
GNMA	2013A SF Refunding	6.15	11/19/02	11/20/32	68,084.84	76,905.93			(532.08)		67,552.76	76,417.72	43.87	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	161,250.10	181,867.55			(1,309.73)		159,940.37	180,962.94	405.12	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	66,824.44	73,826.31			(704.38)		66,120.06	72,731.41	(390.52)	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	40,550.95	45,800.29			(406.47)		40,144.48	45,409.06	15.24	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	36,818.83	40,673.36			(770.71)		36,048.12	39,649.29	(253.36)	
GNMA	2013A SF Refunding	5.40	12/12/02	12/20/32	82,725.00	91,393.77			(851.71)		81,873.29	90,060.64	(481.42)	
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	51,416.43	58,088.76			(456.15)		50,960.28	57,656.48	23.87	
GNMA	2013A SF Refunding	5.40	12/30/02	12/20/32	168,129.15	185,757.50			(1,468.31)		166,660.84	183,336.94	(952.25)	
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	43,294.61	48,915.14			(335.62)		42,958.99	48,605.97	26.45	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	240,796.53	272,466.09			(2,768.58)		238,027.95	269,514.29	(183.22)	
GNMA	2013A SF Refunding	5.40	01/23/03	01/20/33	81,351.65	89,881.36			(680.10)		80,671.55	88,743.53	(457.73)	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	44,876.84	50,678.52			(512.43)		44,364.41	50,175.27	9.18	
GNMA	2013A SF Refunding	6.15	01/30/03	01/20/33	82,435.79	93,118.68			(921.14)		81,514.65	92,211.86	14.32	
GNMA	2013A SF Refunding	5.40	01/30/03	01/20/33	185,367.53	204,799.62			(1,676.15)		183,691.38	202,067.87	(1,055.60)	
GNMA	2013A SF Refunding	6.15	02/12/03	02/20/33	144,554.38	163,279.96			(2,351.59)		142,202.79	160,858.38	(69.99)	
GNMA	2013A SF Refunding	6.15	02/20/03	02/20/33	141,282.03	159,599.25			(1,177.92)		140,104.11	158,499.78	78.45	
GNMA	2013A SF Refunding	5.40	03/03/03	03/20/33	96,978.14	107,147.26			(792.81)		96,185.33	105,810.59	(543.86)	
GNMA	2013A SF Refunding	6.15	02/27/03	02/20/33	232,649.71	263,077.92			(1,795.12)		230,854.59	261,442.79	159.99	
GNMA	2013A SF Refunding	6.15	03/12/03	02/20/33	72,662.24	82,095.29			(703.63)		71,958.61	81,417.61	25.95	
GNMA	2013A SF Refunding	6.15	03/24/03	03/20/33	129,652.29	146,453.90			(1,058.69)		128,593.60	145,471.49	76.28	
GNMA	2013A SF Refunding	6.15	04/02/03	04/20/33	37,753.81	42,655.00			(283.49)		37,470.32	42,396.17	24.66	
GNMA	2013A SF Refunding	6.15	04/10/03	03/20/33	41,769.13	47,191.19			(340.16)		41,428.97	46,874.41	23.38	
GNMA	2013A SF Refunding	6.15	04/24/03	04/20/33	94,657.85	106,945.40			(716.23)		93,941.62	106,290.25	61.08	
GNMA	2013A SF Refunding				73,123.31	82,614.71			(73,123.31)				(9,491.40)	
GNMA	2013A SF Refunding	6.15	05/08/03	04/20/33	70,215.57	79,330.25			(551.56)		69,664.01	78,820.65	41.96	
GNMA	2013A SF Refunding	6.15	06/19/03	05/20/33	21,653.53	24,449.84			(470.45)		21,183.08	23,952.52	(26.87)	
GNMA	2013A SF Refunding	6.15	07/17/03	07/20/33	43,407.92	49,027.08			(334.65)		43,073.27	48,721.90	29.47	
GNMA	2013A SF Refunding	6.15	09/30/03	09/20/33	50,188.56	56,701.53			(369.20)		49,819.36	56,366.12	33.79	
GNMA	2013A SF Refunding	6.15	10/09/03	08/20/33	48,956.67	55,294.62			(362.18)		48,594.49	54,967.68	35.24	
GNMA	2013A SF Refunding	6.15	03/11/04	03/20/34	51,657.63	58,344.20			(533.88)		51,123.75	57,827.61	17.29	
GNMA	2013A SF Refunding	5.40	07/08/04	06/20/34	162,595.61	179,647.02			(1,233.34)		161,362.27	177,511.41	(902.27)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	5.40	06/17/04	06/20/34	118,546.63	130,970.34			(1,012.00)		117,534.63	129,290.46	(667.88)	
GNMA	2013A SF Refunding	5.40	09/09/04	09/20/34	179,791.55	195,798.43			(1,367.27)		178,424.28	193,435.15	(996.01)	
GNMA	2013A SF Refunding	5.40	09/16/04	09/20/34	69,143.41	76,400.70			(500.39)		68,643.02	75,517.61	(382.70)	
GNMA	2013A SF Refunding	5.40	07/15/04	07/20/34	50,101.66	55,354.34			(442.75)		49,658.91	54,627.30	(284.29)	
GNMA	2013A SF Refunding	5.40	07/29/04	07/20/34	86,606.64	95,686.50			(649.46)		85,957.18	94,557.22	(479.82)	
GNMA	2013A SF Refunding	5.40	08/05/04	08/20/34	43,693.42	48,267.71			(318.92)		43,374.50	47,709.81	(238.98)	
GNMA	2013A SF Refunding	5.40	08/12/04	08/20/34	273,675.69	302,600.46			(2,030.84)		271,644.85	299,075.54	(1,494.08)	
GNMA	2013A SF Refunding	5.40	08/20/04	08/20/34	46,835.19	51,742.13			(449.70)		46,385.49	51,023.13	(269.30)	
GNMA	2013A SF Refunding	5.40	12/02/04	12/20/34	86,737.61	95,833.79			(641.94)		86,095.67	94,711.26	(480.59)	
GNMA	2013A SF Refunding	4.49	12/09/04	12/20/34	616,587.05	654,500.98			(5,840.97)		610,746.08	645,448.65	(3,211.36)	
GNMA	2013A SF Refunding	4.49	12/16/04	12/20/34	307,739.60	326,921.00			(2,460.22)		305,279.38	322,848.20	(1,612.58)	
GNMA	2013A SF Refunding	5.40	10/21/04	10/20/34	471,123.01	524,637.89			(4,342.68)		466,780.33	517,692.07	(2,603.14)	
GNMA	2013A SF Refunding	4.49	10/21/04	10/20/34	97,660.50	103,814.09			(1,003.21)		96,657.29	102,672.28	(138.60)	
GNMA	2013A SF Refunding	5.40	10/28/04	10/20/34	67,905.33	69,464.44			(563.09)		67,342.24	68,864.85	(36.50)	
GNMA	2013A SF Refunding	4.49	10/29/04	10/20/34	98,115.05	101,657.02			(894.04)		97,221.01	100,559.59	(203.39)	
GNMA	2013A SF Refunding	4.49	11/04/04	10/20/34	408,194.91	426,131.01			(3,328.06)		404,866.85	425,741.79	(2,938.84)	
GNMA	2013A SF Refunding	5.40	11/04/04	11/20/34	206,012.08	227,602.13			(1,516.19)		204,495.89	224,953.66	(1,132.28)	
GNMA	2013A SF Refunding	4.49	11/10/04	11/20/34	179,146.96	187,205.01			(1,563.25)		177,583.71	185,026.27	(615.49)	
GNMA	2013A SF Refunding	4.49	11/23/04	11/20/34	352,634.71	374,903.60			(3,074.27)		349,560.44	369,950.31	(1,879.02)	
GNMA	2013A SF Refunding	4.49	12/02/04	12/20/34	1,016,979.09	1,098,103.54			(8,225.00)		1,008,754.09	1,083,775.15	(6,103.39)	
GNMA	2013A SF Refunding	4.49	12/23/04	12/20/34	373,680.60	393,044.74			(2,955.40)		370,725.20	392,483.06	(2,393.72)	
GNMA	2013A SF Refunding	4.49	12/29/04	12/20/34	378,442.48	402,465.99			(3,019.30)		375,423.18	397,441.73	(2,004.96)	
GNMA	2013A SF Refunding	4.49	01/06/05	01/20/35	879,708.14	945,589.49			(76,421.92)		803,286.22	857,917.73	(11,249.84)	
GNMA	2013A SF Refunding	4.49	01/13/05	01/20/35	539,209.70	574,700.50			(5,640.35)		533,569.35	566,042.39	(3,017.76)	
GNMA	2013A SF Refunding	5.40	01/13/05	01/20/35	30,928.31	34,170.56			(307.43)		30,620.88	33,684.22	(178.91)	
GNMA	2013A SF Refunding	4.49	01/19/05	01/20/35	686,266.33	731,930.50			(19,476.47)		666,789.86	707,864.12	(4,589.91)	
GNMA	2013A SF Refunding	4.49	01/27/05	01/20/35	563,258.07	600,219.06			(9,079.86)		554,178.21	587,772.50	(3,366.70)	
GNMA	2013A SF Refunding	4.49	02/03/05	02/20/35	912,248.56	978,851.83			(112,381.13)		799,867.43	845,787.82	(20,682.88)	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	506,363.21	540,056.65			(3,972.21)		502,391.00	533,318.22	(2,766.22)	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	373,965.67	393,183.77			(3,082.87)		370,882.80	388,559.08	(1,541.82)	
GNMA	2013A SF Refunding	4.49	02/17/05	02/20/35	224,736.77	236,396.10			(1,845.33)		222,891.44	233,594.67	(956.10)	
GNMA	2013A SF Refunding	4.49	02/24/05	02/20/35	510,556.52	544,186.89			(4,760.87)		505,795.65	536,603.67	(2,822.35)	
GNMA	2013A SF Refunding	4.49	03/03/05	03/20/35	472,377.33	495,906.46			(4,693.72)		467,683.61	493,134.97	(1,922.23)	
GNMA	2013A SF Refunding	5.40	03/17/05	02/20/35	105,324.63	116,368.98			(774.77)		104,549.86	115,012.18	(582.03)	
GNMA	2013A SF Refunding	4.49	03/17/05	03/20/35	383,783.17	404,960.34			(3,151.20)		380,631.97	400,105.12	(1,704.02)	
GNMA	2013A SF Refunding	4.49	03/24/05	03/20/35	184,444.15	192,781.04			(1,571.84)		182,872.31	190,567.60	(641.60)	
GNMA	2013A SF Refunding	4.49	04/07/05	04/20/35	287,849.34	301,743.83			(2,255.72)		285,593.62	298,396.79	(1,091.32)	
GNMA	2013A SF Refunding	4.49	04/21/05	04/20/35	931,097.49	1,001,237.07			(129,721.37)		801,376.12	853,329.33	(18,186.37)	
GNMA	2013A SF Refunding	4.49	04/28/05	04/20/35	489,283.87	521,796.77			(3,805.77)		485,478.10	515,320.43	(2,670.57)	
GNMA	2013A SF Refunding	5.40	04/28/05	04/20/35	69,183.74	76,421.05			(490.67)		68,693.07	75,554.82	(375.56)	
GNMA	2013A SF Refunding	4.49	05/05/05	05/20/35	775,978.60	834,270.10			(6,529.44)		769,449.16	823,133.61	(4,607.05)	
GNMA	2013A SF Refunding	5.40	05/05/05	04/20/35	91,564.96	94,414.50			(673.11)		90,891.85	93,673.18	(68.21)	
GNMA	2013A SF Refunding	4.49	05/12/05	05/20/35	382,621.93	407,025.55			(107,319.19)		275,302.74	287,091.20	(12,615.16)	
GNMA	2013A SF Refunding	4.49	07/07/05	07/20/35	939,387.28	999,489.29			(236,553.11)		702,834.17	736,352.34	(26,583.84)	
GNMA	2013A SF Refunding	5.40	07/07/05	07/20/35	35,931.45	39,693.47			(315.16)		35,616.29	39,175.79	(202.52)	
GNMA	2013A SF Refunding	4.49	07/14/05	07/20/35	90,228.47	91,743.41			(679.79)		89,548.68	91,014.59	(49.03)	
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/35	292,435.15	308,943.10			(194,117.49)		98,317.66	103,793.95	(11,031.66)	
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/34	94,336.32	97,774.78			(707.37)		93,628.95	95,795.42	(1,271.99)	
GNMA	2013A SF Refunding	4.49	06/02/05	06/20/35	488,870.73	529,119.46			(3,754.05)		485,116.68	525,158.21	(207.20)	
GNMA	2013A SF Refunding	5.40	06/09/05	05/20/35	62,979.31	69,575.76			(449.52)		62,529.79	68,782.15	(344.09)	
GNMA	2013A SF Refunding	4.49	06/09/05	06/20/35	598,819.86	638,785.13			(106,539.35)		492,280.51	518,907.98	(13,337.80)	
GNMA	2013A SF Refunding	4.49	06/15/05	06/20/35	452,643.40	480,037.36			(7,022.91)		445,620.49	472,397.81	(616.64)	
GNMA	2013A SF Refunding	4.49	06/23/05	06/20/35	545,645.58	571,585.58			(5,644.45)		540,001.13	569,479.79	(3,538.66)	
GNMA	2013A SF Refunding	4.49	06/29/05	06/20/35	414,680.81	441,141.63			(3,161.16)		411,519.65	435,786.99	(2,193.48)	
GNMA	2013A SF Refunding	4.49	09/08/05	09/20/35	75,198.79	79,742.31			(548.18)		74,650.61	79,107.26	(86.87)	
GNMA	2013A SF Refunding	4.49	09/22/05	09/20/35	90,301.09	91,886.78			(665.79)		89,635.30	91,710.36	(489.37)	
GNMA	2013A SF Refunding	4.49	07/21/05	07/20/35	78,973.76	83,807.74			(583.28)		78,390.48	83,131.53	(92.93)	
GNMA	2013A SF Refunding	4.49	08/04/05	08/20/35	65,261.74	69,200.94			(576.84)		64,684.90	68,542.05	(82.05)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	4.49	08/11/05	07/20/35	394,735.88	417,863.44			(3,222.84)		391,513.04	414,220.78	(419.82)	
GNMA	2013A SF Refunding	4.49	08/18/05	08/20/35	1,012,469.52	1,092,150.88			(140,885.77)		871,583.75	927,678.89	(23,586.22)	
GNMA	2013A SF Refunding	4.49	08/30/05	08/20/35	617,461.61	654,194.39			(5,421.32)		612,040.29	649,558.34	785.27	
GNMA	2013A SF Refunding	4.49	10/13/05	09/20/35	90,550.90	92,696.05			(719.08)		89,831.82	91,906.93	(70.04)	
GNMA	2013A SF Refunding	4.49	10/27/05	10/20/35	505,544.15	539,258.90			(3,829.10)		501,715.05	532,670.89	(2,758.91)	
2013A SF Refunding Total					30,269,168.27	32,407,779.09	0.00	(256,971.81)	(1,570,077.47)	0.00	28,442,118.99	30,339,940.36	(240,789.45)	0.00
Repo Agmt	2015AB Single Family	0.07	10/30/15	11/02/15				93,073.21			93,073.21	93,073.21	-	
Repo Agmt	2015AB Single Family	0.07	10/30/15	11/02/15			626,600.58				626,600.58	626,600.58	-	
Repo Agmt	2015AB Single Family	0.07	10/30/15	11/02/15			10,000.00				10,000.00	10,000.00	-	
GNMA	2015AB Single Family	5.49	01/30/07	01/20/37					(115,305.60)	1,756,268.50	1,640,962.90	1,810,802.56	169,839.66	
GNMA	2015AB Single Family	5.15	02/13/07	01/20/37					(126.44)	29,000.72	28,874.28	31,457.66	2,583.38	
GNMA	2015AB Single Family	5.49	02/13/07	02/20/37					(910.53)	456,996.68	456,086.15	504,075.55	47,989.40	
GNMA	2015AB Single Family	5.49	02/13/07	01/20/37					(173.21)	88,821.63	88,648.42	97,867.85	9,219.43	
GNMA	2015AB Single Family	5.70	02/20/07	02/20/37					(650.47)	320,486.66	319,836.19	355,920.11	36,083.92	
GNMA	2015AB Single Family	5.15	02/20/07	01/20/37					(781.40)	359,843.93	359,062.53	395,256.09	36,193.56	
GNMA	2015AB Single Family	5.15	03/07/07	02/20/37					(617.28)	284,800.86	284,183.58	309,697.60	25,514.02	
GNMA	2015AB Single Family	5.49	03/20/07	03/20/37					(1,256.43)	549,612.55	548,356.12	612,815.39	64,459.27	
GNMA	2015AB Single Family	5.15	03/20/07	02/20/37					(218.35)	106,879.01	106,660.66	116,230.25	9,569.59	
GNMA	2015AB Single Family	5.49	03/06/07	02/20/37					(2,803.52)	933,384.06	930,580.54	1,064,695.88	134,115.34	
GNMA	2015AB Single Family	5.70	04/24/07	04/20/37					(800.34)	203,956.05	203,155.71	225,517.06	22,361.35	
GNMA	2015AB Single Family	5.15	04/24/07	04/20/37					(634.16)	312,250.45	311,616.29	330,157.46	18,541.17	
GNMA	2015AB Single Family	5.49	04/24/07	04/20/37					(1,886.23)	722,721.02	720,834.79	800,515.93	79,681.14	
GNMA	2015AB Single Family	5.15	03/27/07	03/20/37					(405.49)	201,176.18	200,770.69	213,415.24	12,644.55	
GNMA	2015AB Single Family	5.49	03/27/07	02/20/37					(711.99)	357,683.23	356,971.24	394,228.33	37,257.09	
GNMA	2015AB Single Family	5.15	04/10/07	04/20/37					(526.15)	232,595.98	232,069.83	250,175.92	18,106.09	
GNMA	2015AB Single Family	5.49	04/10/07	03/20/37					(1,751.04)	629,705.59	627,954.55	696,533.47	68,578.92	
GNMA	2015AB Single Family	5.49	04/10/07	02/20/37					(332.02)	58,006.62	57,674.60	63,643.34	5,968.74	
GNMA	2015AB Single Family	5.15	05/08/07	04/20/37					(589.29)	241,067.82	240,478.53	262,054.27	21,575.74	
GNMA	2015AB Single Family	5.15	05/08/07	03/20/37					(143.12)	64,354.43	64,211.31	69,971.71	5,760.40	
GNMA	2015AB Single Family	5.49	05/08/07	04/20/37					(239.31)	122,176.54	121,937.23	134,567.46	12,630.23	
GNMA	2015AB Single Family	5.49	05/08/07	04/20/37					(283.98)	99,167.87	98,883.89	109,109.47	10,225.58	
GNMA	2015AB Single Family	5.70	05/08/07	04/20/37					(199.04)	86,146.97	85,947.93	95,615.35	9,667.42	
GNMA	2015AB Single Family	5.49	05/22/07	04/20/37					(381.41)	79,333.48	78,952.07	87,159.14	8,207.07	
GNMA	2015AB Single Family	5.15	06/05/07	05/20/37					(433.94)	206,334.01	205,900.07	224,367.23	18,467.16	
GNMA	2015AB Single Family	5.49	06/05/07	05/20/37					(562.80)	268,783.31	268,220.51	296,118.15	27,897.64	
GNMA	2015AB Single Family	5.15	06/19/07	06/20/37					(231.03)	115,107.47	114,876.44	125,177.41	10,300.97	
GNMA	2015AB Single Family	5.70	06/19/07	06/20/37					(483.11)	226,880.91	226,397.80	251,878.87	25,481.07	
GNMA	2015AB Single Family	5.15	07/03/07	06/20/37					(630.79)	118,003.31	117,372.52	127,709.56	10,337.04	
GNMA	2015AB Single Family	5.70	07/03/07	06/20/37					(342.57)	163,649.87	163,307.30	180,738.72	17,431.42	
GNMA	2015AB Single Family	5.49	07/03/07	07/20/37					(546.40)	288,132.10	287,585.70	317,503.24	29,917.54	
GNMA	2015AB Single Family	5.49	07/03/07	06/20/37					(115.75)	60,842.03	60,726.28	67,029.67	6,303.39	
GNMA	2015AB Single Family	5.15	07/17/07	06/20/37					(511.64)	251,393.87	250,882.23	273,336.15	22,453.92	
GNMA	2015AB Single Family	5.70	07/17/07	06/20/37					(376.67)	203,290.69	202,914.02	225,758.07	22,844.05	
GNMA	2015AB Single Family	5.15	08/07/07	07/20/37					(670.63)	340,918.06	340,247.43	370,835.66	30,588.23	
GNMA	2015AB Single Family	5.70	08/07/07	07/20/37					(157.66)	81,216.92	81,059.26	90,181.65	9,122.39	
GNMA	2015AB Single Family	5.49	08/07/07	06/20/37					(1,062.88)	287,006.23	285,943.35	314,243.14	28,299.79	
GNMA	2015AB Single Family	5.15	11/21/07	10/20/37					(661.74)	325,608.72	324,946.98	350,341.55	25,394.57	
GNMA	2015AB Single Family	5.70	11/21/07	11/20/37					(499.02)	265,743.18	265,244.16	295,118.61	29,874.45	
GNMA	2015AB Single Family	5.49	11/21/07	10/20/37					(164.19)	89,122.31	88,958.12	97,900.19	8,942.07	
GNMA	2015AB Single Family	5.49	09/25/07	09/20/37					(321.59)	161,716.39	161,394.80	178,157.26	16,762.46	
GNMA	2015AB Single Family	5.15	09/25/07	09/20/37					(1,735.85)	862,807.43	861,071.58	951,561.61	90,490.03	
GNMA	2015AB Single Family	5.49	09/25/07	08/20/37					(200.62)	29,473.27	29,272.65	32,205.78	2,933.13	
GNMA	2015AB Single Family	5.70	09/25/07	09/20/37					(145.49)	70,516.64	70,371.15	78,287.90	7,916.75	
GNMA	2015AB Single Family	5.15	10/09/07	09/20/37					(107,636.72)	462,950.48	355,313.76	386,663.05	31,349.29	
GNMA	2015AB Single Family	5.49	10/09/07	08/20/37					(134.24)	72,089.52	71,955.28	79,436.47	7,481.19	
GNMA	2015AB Single Family	5.15	08/23/07	08/20/37					(870.64)	432,815.50	431,944.86	470,055.35	38,110.49	
GNMA	2015AB Single Family	5.49	08/23/07	07/20/37					(479.45)	252,853.88	252,374.43	278,598.63	26,224.20	

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GNMA	2015AB Single Family	5.70	08/23/07	08/20/37					(359.99)	156,245.10	155,885.11	171,934.98	16,049.87	
GNMA	2015AB Single Family	5.15	09/11/07	08/20/37					(686.50)	352,503.16	351,816.66	383,455.55	31,638.89	
GNMA	2015AB Single Family	5.70	09/11/07	08/20/37					(190.15)	76,824.23	76,634.08	79,804.43	3,170.35	
GNMA	2015AB Single Family	5.49	09/11/07	08/20/37					(436.72)	229,530.55	229,093.83	252,880.64	23,786.81	
GNMA	2015AB Single Family	5.15	11/28/07	11/20/37					(415.88)	180,001.14	179,585.26	189,273.86	9,688.60	
GNMA	2015AB Single Family	5.15	12/11/07	11/20/37					(138.40)	69,198.10	69,059.70	75,240.54	6,180.84	
GNMA	2015AB Single Family	5.49	12/11/07	11/20/37					(156.31)	85,632.06	85,475.75	94,358.39	8,882.64	
GNMA	2015AB Single Family	5.70	10/25/07	10/20/37					(727.52)	396,480.57	395,753.05	437,429.83	41,676.78	
GNMA	2015AB Single Family	5.15	10/25/07	10/20/37					(4,277.27)	757,169.00	752,891.73	823,701.14	70,809.41	
GNMA	2015AB Single Family	5.15	11/08/07	10/20/37					(352.90)	183,908.11	183,555.21	199,981.58	16,426.37	
GNMA	2015AB Single Family	5.70	11/08/07	10/20/37					(390.71)	216,646.11	216,255.40	238,960.05	22,704.65	
GNMA	2015AB Single Family	5.49	11/08/07	09/20/37					(192.81)	104,465.29	104,272.48	115,112.64	10,840.16	
GNMA	2015AB Single Family	5.49	01/16/08	12/20/37					(262.69)	144,756.96	144,494.27	159,011.61	14,517.34	
GNMA	2015AB Single Family	5.70	12/28/07	12/20/37					(285.64)	146,814.94	146,529.30	163,022.64	16,493.34	
GNMA	2015AB Single Family	5.49	12/11/07	11/20/37					(260.16)	135,893.14	135,632.98	149,729.32	14,096.34	
GNMA	2015AB Single Family	5.49	12/11/07	11/20/37					(113.61)	62,291.22	62,177.61	68,637.86	6,460.25	
GNMA	2015AB Single Family	5.70	12/11/07	12/20/37					(171.75)	97,013.44	96,841.69	107,750.91	10,909.22	
GNMA	2015AB Single Family	5.49	12/11/07	11/20/37					(279.96)	152,235.01	151,955.05	167,750.78	15,795.73	
GNMA	2015AB Single Family	5.15	12/11/07	11/20/37					(152.37)	79,573.67	79,421.30	86,529.51	7,108.21	
GNMA	2015AB Single Family	5.70	12/20/07	12/20/37					(412.90)	187,959.65	187,546.75	208,645.76	21,099.01	
GNMA	2015AB Single Family	5.15	01/30/08	01/20/38					(115.57)	60,856.61	60,741.04	66,177.36	5,436.32	
GNMA	2015AB Single Family	5.15	01/16/08	12/20/37					(225.53)	118,410.23	118,184.70	128,763.45	10,578.75	
GNMA	2015AB Single Family	5.49	01/30/08	12/20/37					(300.07)	89,975.48	89,675.41	98,688.69	9,013.28	
GNMA	2015AB Single Family	5.15	01/30/08	12/20/37					(305.04)	110,132.25	109,827.21	119,647.96	9,820.75	
GNMA	2015AB Single Family	5.49	02/13/08	01/20/38					(171.84)	94,785.73	94,613.89	104,449.95	9,836.06	
GNMA	2015AB Single Family	5.49	02/13/08	01/20/38					(125.39)	66,407.28	66,281.89	72,214.12	5,932.23	
GNMA	2015AB Single Family	5.49	02/13/08	01/20/38					(1,081.43)	575,441.48	574,360.05	636,287.58	61,927.53	
GNMA	2015AB Single Family	5.15	03/12/08	02/20/38					(350.86)	187,104.81	186,753.95	203,442.28	16,688.33	
GNMA	2015AB Single Family	5.49	03/12/08	02/20/38					(1,396.19)	60,843.57	59,447.38	65,522.90	6,075.52	
GNMA	2015AB Single Family								(78,896.97)	78,896.97	0.00	0.00	-	
GNMA	2015AB Single Family	5.15	02/19/08	02/20/38					(221.99)	118,264.88	118,042.89	128,607.73	10,564.84	
GNMA	2015AB Single Family	5.49	02/27/08	02/20/38					(317.57)	61,442.49	61,124.92	67,466.63	6,341.71	
GNMA	2015AB Single Family	5.49	03/20/08	02/20/38					(151.74)	85,050.44	84,898.70	93,726.47	8,827.77	
GNMA	2015AB Single Family	5.49	03/20/08	03/20/38					(196.49)	98,604.89	98,408.40	108,619.26	10,210.86	
GNMA	2015AB Single Family	5.70	03/27/08	03/20/38					(45.94)	26,671.77	26,625.83	29,626.03	3,000.20	
GNMA	2015AB Single Family	5.70	04/22/08	12/20/37					(219.79)	107,985.75	107,765.96	119,899.33	12,133.37	
GNMA	2015AB Single Family	5.49	05/07/08	04/20/38					(189.53)	104,749.61	104,560.08	115,429.10	10,869.02	
GNMA	2015AB Single Family	5.15	05/21/08	05/20/38					(362.65)	194,251.76	193,889.11	211,230.55	17,341.44	
GNMA	2015AB Single Family	5.49	05/28/08	04/20/38					(126.23)	69,889.13	69,762.90	76,774.07	7,011.17	
GNMA	2015AB Single Family	5.15	06/11/08	05/20/38					(478.72)	256,136.89	255,658.17	278,567.70	22,909.53	
GNMA	2015AB Single Family	5.70	07/09/08	06/20/38					(247.53)	141,969.51	141,721.98	157,677.04	15,955.06	
GNMA	2015AB Single Family	5.15	07/16/08	06/20/38					(130.36)	67,447.71	67,317.35	73,342.93	6,025.58	
GNMA	2015AB Single Family	5.15	06/18/08	06/20/38					(272.94)	150,031.89	149,758.95	163,160.88	13,401.93	
GNMA	2015AB Single Family	5.15	06/25/08	06/20/38					(246.66)	88,593.51	88,346.85	96,246.82	7,899.97	
GNMA	2015AB Single Family	5.15	06/25/08	06/20/38					(164.25)	90,280.96	90,116.71	98,179.45	8,062.74	
GNMA	2015AB Single Family	5.70	06/25/08	05/20/38					(677.84)	390,219.44	389,541.60	431,167.99	41,626.39	
GNMA	2015AB Single Family	5.49	07/16/08	07/20/38					(224.71)	130,216.52	129,991.81	143,510.96	13,519.15	
GNMA	2015AB Single Family	5.70	07/23/08	07/20/38					(197.52)	111,139.53	110,942.01	123,432.97	12,490.96	
GNMA	2015AB Single Family	5.49	07/23/08	07/20/38					(151.43)	87,729.55	87,578.12	96,377.09	8,798.97	
GNMA	2015AB Single Family	5.15	07/23/08	07/20/38					(131.55)	69,371.11	69,239.56	75,433.73	6,194.17	
GNMA	2015AB Single Family	5.15	07/29/08	07/20/38					(497.18)	206,537.87	206,040.69	224,481.33	18,440.64	
GNMA	2015AB Single Family	5.49	08/27/08	08/20/38					(472.79)	92,953.01	92,480.22	102,093.54	9,613.32	
GNMA	2015AB Single Family	5.49	08/13/08	07/20/38					(122.21)	69,899.67	69,777.46	77,033.62	7,256.16	
GNMA	2015AB Single Family	5.15	08/13/08	08/20/38					(359.11)	199,156.41	198,797.30	216,595.62	17,798.32	
GNMA	2015AB Single Family	5.70	09/10/08	08/20/38					(217.49)	107,867.53	107,650.04	119,772.51	12,122.47	
GNMA	2015AB Single Family	5.15	09/24/08	08/20/38					(147.07)	78,116.21	77,969.14	84,949.72	6,980.58	
GNMA	2015AB Single Family	5.15	10/08/08	09/20/38					(183.10)	101,971.88	101,788.78	110,901.93	9,113.15	
GNMA	2015AB Single Family	5.15	10/22/08	09/20/38					(307.60)	153,359.49	153,051.89	166,753.10	13,701.21	

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GNMA	2015AB Single Family	5.15	11/12/08	09/20/38					(186.06)	104,290.91	104,104.85	113,419.11	9,314.26	
GNMA	2015AB Single Family	5.70	11/25/08	09/20/38					(205.83)	64,137.81	63,931.98	71,124.97	7,192.99	
GNMA	2015AB Single Family	5.15	03/11/09	02/20/39					(210.07)	119,784.64	119,574.57	130,270.51	10,695.94	
GNMA	2015AB Single Family	5.49	03/18/09	01/20/39					(214.64)	129,503.13	129,288.49	142,285.86	12,997.37	
GNMA	2015AB Single Family	5.15	04/08/09	03/20/39					(101.47)	58,908.92	58,807.45	64,070.72	5,263.27	
GNMA	2015AB Single Family	5.15	04/08/09	02/20/39					(117.13)	66,494.66	66,377.53	72,319.65	5,942.12	
GNMA	2015AB Single Family	5.70	01/14/09	12/20/38					(102.68)	61,361.61	61,258.93	68,156.69	6,897.76	
GNMA	2015AB Single Family	5.15	01/14/09	12/20/38					(63.41)	35,806.17	35,742.76	38,939.59	3,196.83	
GNMA	2015AB Single Family	5.15	05/20/09	05/20/39					(250.96)	123,083.92	122,832.96	133,817.91	10,984.95	
GNMA	2015AB Single Family	6.00	07/29/09	07/20/39					(378.77)	230,780.49	230,401.72	258,003.85	27,602.13	
GNMA	2015AB Single Family	5.49	01/30/07	01/01/37					(1,475.90)	426,083.55	424,607.65	475,356.79	50,749.14	
GNMA	2015AB Single Family	5.15	02/13/07	01/01/37					(139.51)	58,027.63	57,888.12	63,962.90	6,074.78	
FNMA	2015AB Single Family	5.49	02/13/07	02/01/37					(635.89)	299,670.23	299,034.34	333,372.41	34,338.07	
FNMA	2015AB Single Family	5.49	02/13/07	02/01/37					(175.82)	78,578.17	78,402.35	87,379.42	8,977.07	
FNMA	2015AB Single Family	5.49	02/20/07	02/01/37					(245.13)	104,835.82	104,590.69	116,561.14	11,970.45	
FNMA	2015AB Single Family	5.15	02/21/07	02/01/37					(537.14)	183,280.74	182,743.60	201,880.51	19,136.91	
FNMA	2015AB Single Family	5.49	03/07/07	02/01/37					(754.97)	386,014.57	385,259.60	429,333.27	44,073.67	
FNMA	2015AB Single Family	5.15	03/20/07	02/01/37					(244.09)	85,103.07	84,858.98	93,837.06	8,978.08	
FNMA	2015AB Single Family	5.49	03/20/07	02/01/37					(639.59)	320,426.39	319,786.80	357,886.19	38,099.39	
FNMA	2015AB Single Family	5.49	04/10/07	03/01/37					(190.61)	94,400.92	94,210.31	105,028.47	10,818.16	
FNMA	2015AB Single Family	5.49	04/10/07	04/20/37					(662.17)	323,198.53	322,536.36	360,795.62	38,259.26	
FNMA	2015AB Single Family	5.49	04/24/07	04/01/37					(521.61)	209,732.35	209,210.74	233,146.59	23,935.85	
FNMA	2015AB Single Family	5.49	05/22/07	04/01/37					(231.35)	86,728.07	86,496.72	96,397.14	9,900.42	
FNMA	2015AB Single Family	5.70	05/22/07	04/01/37					(341.49)	175,554.30	175,212.81	196,341.72	21,128.91	
FNMA	2015AB Single Family	5.15	06/05/07	05/01/37					(302.47)	126,324.03	126,021.56	139,210.96	13,189.40	
FNMA	2015AB Single Family	5.49	06/19/07	06/01/37					(426.55)	215,228.45	214,801.90	239,441.80	24,639.90	
FNMA	2015AB Single Family	5.49	07/03/07	05/01/37					(629.58)	324,145.06	323,515.48	360,577.42	37,061.94	
FNMA	2015AB Single Family	5.15	07/17/07	06/01/37					(285.72)	144,161.03	143,875.31	158,821.07	14,945.76	
FNMA	2015AB Single Family	5.70	08/07/07	07/01/37					(316.96)	171,292.54	170,975.58	191,571.34	20,595.76	
FNMA	2015AB Single Family	5.49	08/07/07	07/01/37					(507.63)	264,971.15	264,463.52	294,964.11	30,500.59	
FNMA	2015AB Single Family	5.49	08/23/07	07/01/37					(423.76)	199,899.16	199,475.40	222,349.24	22,873.84	
FNMA	2015AB Single Family	5.70	08/23/07	06/01/37					(145.66)	73,724.89	73,579.23	82,463.92	8,884.69	
FNMA	2015AB Single Family	5.15	09/11/07	08/01/37					(421.22)	214,683.13	214,261.91	236,658.72	22,396.81	
FNMA	2015AB Single Family	5.49	09/11/07	08/01/37					(260.94)	38,823.20	38,562.26	42,979.17	4,416.91	
FNMA	2015AB Single Family	5.49	09/11/07	08/01/37					(257.04)	136,877.38	136,620.34	152,259.27	15,638.93	
FNMA	2015AB Single Family	5.70	09/25/07	09/01/37					(435.11)	82,506.83	82,071.72	92,017.99	9,946.27	
FNMA	2015AB Single Family	5.49	09/25/07	08/01/37					(641.06)	311,179.30	310,538.24	346,234.60	35,696.36	
FNMA	2015AB Single Family	5.49	09/25/07	08/01/37					(67.38)	35,693.73	35,626.35	39,715.18	4,088.83	
FNMA	2015AB Single Family	5.15	09/25/07	08/01/37					(74.25)	38,052.10	37,977.85	41,943.50	3,965.65	
FNMA	2015AB Single Family	5.15	10/25/07	10/01/37					(966.06)	464,156.95	463,190.89	514,544.84	51,353.95	
FNMA	2015AB Single Family	5.49	10/25/07	10/01/37					(681.78)	340,638.88	339,957.10	378,515.03	38,557.93	
FNMA	2015AB Single Family	5.70	10/25/07	10/01/37					(229.79)	126,706.03	126,476.24	140,811.08	14,334.84	
FNMA	2015AB Single Family	5.49	11/08/07	10/01/37					(440.15)	230,856.65	230,416.50	256,446.65	26,030.15	
FNMA	2015AB Single Family	5.49	11/08/07	10/01/37					(164.91)	86,824.68	86,659.77	95,913.30	9,253.53	
FNMA	2015AB Single Family	5.70	11/21/07	10/01/37					(525.89)	235,834.86	235,308.97	263,477.81	28,168.84	
FNMA	2015AB Single Family	5.15	12/11/07	11/01/37					(695.71)	346,373.36	345,677.65	384,196.52	38,518.87	
FNMA	2015AB Single Family	5.49	12/11/07	11/01/37					(693.78)	357,566.26	356,872.48	395,168.53	38,296.05	
FNMA	2015AB Single Family	5.15	12/11/07	12/01/37					(114.74)	37,358.48	37,243.74	40,632.55	3,388.81	
FNMA	2015AB Single Family	5.70	12/11/07	11/01/37					(441.33)	249,255.47	248,814.14	277,261.06	28,446.92	
FNMA	2015AB Single Family	5.15	12/28/07	12/01/37					(380.13)	194,198.46	193,818.33	214,994.92	21,176.59	
FNMA	2015AB Single Family	5.15	01/16/08	01/01/38					(232.74)	122,205.78	121,973.04	135,124.17	13,151.13	
FNMA	2015AB Single Family	5.15	01/30/08	11/01/37					(197.24)	102,764.66	102,567.42	113,626.24	11,058.82	
FNMA	2015AB Single Family	5.49	02/13/08	01/01/38					(185.99)	97,676.43	97,490.44	107,905.34	10,414.90	
FNMA	2015AB Single Family	5.49	02/27/08	12/01/37					(190.75)	103,124.68	102,933.93	114,192.84	11,258.91	
FNMA	2015AB Single Family	5.49	03/20/08	12/01/37					(131.32)	70,572.39	70,441.07	77,642.26	7,201.19	
FNMA	2015AB Single Family	5.49	03/20/08	02/01/38					(99,841.63)	193,029.94	93,188.31	102,673.02	9,484.71	
FNMA	2015AB Single Family	5.49	04/08/08	01/01/38					(206.89)	114,528.41	114,321.52	126,824.86	12,503.34	
FNMA	2015AB Single Family	5.49	04/08/08	03/01/38					(341.40)	179,095.59	178,754.19	198,799.68	20,045.49	

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FNMA	2015AB Single Family	5.49	04/22/08	02/01/38					(154.09)	86,096.40	85,942.31	95,016.96	9,074.65	
GNMA	2015AB Single Family	6.00	08/12/09	06/20/39					(168.47)	113,141.22	112,972.75	126,519.31	13,546.56	
GNMA	2015AB Single Family	6.00	08/19/09	07/20/39					(225.32)	139,430.96	139,205.64	155,885.26	16,679.62	
GNMA	2015AB Single Family	5.49	08/19/09	07/20/39					(176.10)	108,104.23	107,928.13	118,769.51	10,841.38	
GNMA	2015AB Single Family	5.15	08/27/09	08/20/39					(121.56)	72,928.00	72,806.44	79,322.62	6,516.18	
FNMA	2015AB Single Family	5.15	08/27/09	07/01/39					(169.57)	58,508.55	58,338.98	64,699.68	6,360.70	
GNMA	2015AB Single Family	3.75	10/29/15	10/01/45			2,037,443.28				2,037,443.28	2,150,602.88	113,159.60	
GNMA	2015AB Single Family	4.00	10/29/15	09/01/45			3,285,093.45				3,285,093.45	3,507,757.08	222,663.63	
GNMA	2015AB Single Family	4.13	10/29/15	10/01/45			11,852,669.16				11,852,669.16	12,693,141.93	840,472.77	
GNMA	2015AB Single Family	4.50	10/29/15	10/01/45			1,091,276.09				1,091,276.09	1,191,902.66	100,626.57	
GNMA	2015AB Single Family	4.63	10/29/15	09/01/45			827,345.73				827,345.73	907,275.60	79,929.87	
GNMA	2015AB Single Family	4.75	10/29/15	08/01/45			392,124.55				392,124.55	424,776.76	32,652.21	
GNMA	2015AB Single Family	4.13	11/13/15	11/01/15			229,465.00				229,465.00	244,522.49	15,057.49	
GNMA	2015AB Single Family	4.63	11/13/15	11/01/15			119,854.00				119,854.00	129,098.34	9,244.34	
Freddie Mac	2015AB Single Family	5.15	05/28/08	04/01/38					(270.21)	140,031.36	139,761.15	153,556.97	13,795.82	
Freddie Mac	2015AB Single Family	5.70	06/18/08	02/01/38					(67.76)	39,079.78	39,012.02	43,270.96	4,258.94	
Freddie Mac	2015AB Single Family	5.70	06/25/08	04/01/38					(319.13)	80,498.60	80,179.47	88,925.44	8,745.97	
Freddie Mac	2015AB Single Family	5.15	07/16/08	06/01/38					(142.82)	74,498.29	74,355.47	81,648.25	7,292.78	
Freddie Mac	2015AB Single Family	5.70	07/16/08	06/01/38					(190.21)	97,908.49	97,718.28	108,372.50	10,654.22	
Freddie Mac	2015AB Single Family	5.49	10/22/08	08/01/38					(165.64)	94,740.46	94,574.82	104,082.43	9,507.61	
Freddie Mac	2015AB Single Family	5.15	01/14/09	11/01/38					(225.42)	127,998.56	127,773.14	140,316.63	12,543.49	
Freddie Mac	2015AB Single Family	5.15	03/31/09	12/01/38					(152.49)	87,147.02	86,994.53	95,533.91	8,539.38	
Repo Agmt	2015AB Single Family	0.07	10/30/15	11/02/15			95,508.10				95,508.10	95,508.10	-	
Repo Agmt	2015AB Single Family	0.07	10/30/15	11/02/15			110,745.76				110,745.76	110,745.76	-	
2015AB Single Family Total					0.00	0.00	20,771,198.91	0.00	(474,029.98)	33,827,826.66	54,124,995.59	59,018,724.32	4,893,728.73	0.00
Repo Agmt	2002 A-D SF MRB	0.07	10/30/15	11/02/15	0.61	0.61					0.61	0.61	-	
Repo Agmt	2002 A-D SF MRB	0.07	10/30/15	11/02/15	0.14	0.14					0.14	0.14	-	
Repo Agmt	2002 A-D SF MRB	0.07	10/30/15	11/02/15	238,210.74	238,210.74		(152,335.53)			85,875.21	85,875.21	-	
GNMA	2002 A-D SF MRB	4.49	09/15/05	09/20/35	99,623.75	103,936.22			(718.16)		98,905.59	101,851.61	(1,366.45)	
FNMA	2002 A-D SF MRB				45,830.11	51,255.00			(45,830.11)				(5,424.89)	
FNMA	2002 A-D SF MRB	6.15	08/14/03	12/01/31	21,451.23	24,370.54			(2,088.98)		19,362.25	21,987.61	(293.95)	
FNMA	2002 A-D SF MRB	6.15	04/01/04	02/01/34	87,240.24	99,266.96			(601.53)		86,638.71	98,568.13	(97.30)	
FNMA	2002 A-D SF MRB	5.40	10/28/04	10/01/34	128,301.83	143,334.19			(981.81)		127,320.02	142,045.34	(307.04)	
FNMA	2002 A-D SF MRB	4.49	12/23/04	12/01/34	68,636.00	74,507.55			(684.81)		67,951.19	73,547.19	(275.55)	
FNMA	2002 A-D SF MRB	4.49	01/27/05	01/01/35	90,437.48	98,235.34			(691.65)		89,745.83	97,171.48	(372.21)	
FNMA	2002 A-D SF MRB	4.49	03/14/05	12/01/34	100,244.25	108,866.41			(978.76)		99,265.49	107,467.67	(419.98)	
FNMA	2002 A-D SF MRB	5.40	03/24/05	02/01/35	70,297.35	78,556.18			(650.59)		69,646.76	77,719.14	(186.45)	
FNMA	2002 A-D SF MRB	4.49	07/28/05	07/01/35	184,273.05	200,120.29			(1,670.47)		182,602.58	197,688.45	(761.37)	
FNMA	2002 A-D SF MRB	4.49	09/08/05	08/01/35	192,466.68	208,896.69			(1,505.67)		190,961.01	206,652.67	(738.35)	
FNMA	2002 A-D SF MRB	4.49	10/20/05	09/01/35	79,355.71	86,133.70			(587.04)		78,768.67	85,247.44	(299.22)	
FNMA	2002 A-D SF MRB	4.49	11/01/05	10/01/35	144,259.94	156,577.05			(1,677.91)		142,582.03	154,307.86	(591.28)	
GNMA	2002 A-D SF MRB	5.38	02/20/07	02/20/37	3,729.97	4,150.32			(22.49)		3,707.48	4,108.05	(19.78)	
GNMA	2002 A-D SF MRB	5.13	02/20/07	02/20/37	4,654.71	5,118.72			(29.83)		4,624.88	5,076.28	(12.61)	
GNMA	2002 A-D SF MRB	5.63	02/20/07	02/20/37	4,057.68	4,549.71			(25.64)		4,032.04	4,510.35	(13.72)	
GNMA	2002 A-D SF MRB	5.38	03/06/07	02/20/37	8,409.07	9,375.41			(49.38)		8,359.69	9,281.44	(44.59)	
GNMA	2002 A-D SF MRB	5.63	03/06/07	02/20/37	884.24	992.69			(5.01)		879.23	983.41	(4.27)	
GNMA	2002 A-D SF MRB	5.63	03/20/07	02/20/37	1,474.05	1,655.16			(8.24)		1,465.81	1,639.69	(7.23)	
GNMA	2002 A-D SF MRB	5.13	03/20/07	03/20/37	5,292.86	5,820.81			(43.79)		5,249.07	5,761.68	(15.34)	
GNMA	2002 A-D SF MRB	5.38	03/20/07	03/20/37	7,378.77	8,226.39			(43.00)		7,335.77	8,144.38	(39.01)	
GNMA	2002 A-D SF MRB				1,739.45	1,912.92			(1,739.45)				(173.47)	
GNMA	2002 A-D SF MRB	5.13	04/24/07	04/20/37	12,774.83	14,136.53			(2,680.12)		10,094.71	11,065.54	(390.87)	
GNMA	2002 A-D SF MRB	5.63	04/24/07	04/20/37	8,140.01	9,066.16			(53.15)		8,086.86	9,014.89	1.88	
GNMA	2002 A-D SF MRB	5.38	04/24/07	04/20/37	3,697.44	4,109.30			(21.59)		3,675.85	4,073.64	(14.07)	
GNMA	2002 A-D SF MRB	5.13	03/27/07	03/20/37	4,881.63	5,368.62			(28.97)		4,852.66	5,326.61	(13.04)	
GNMA	2002 A-D SF MRB	5.62	03/27/07	02/20/37	3,065.00	3,441.37			(17.26)		3,047.74	3,409.16	(14.95)	
GNMA	2002 A-D SF MRB	5.38	04/10/07	03/20/37	9,385.00	10,453.74			(55.51)		9,329.49	10,348.59	(49.64)	
GNMA	2002 A-D SF MRB	5.13	04/10/07	03/20/37	7,323.96	8,056.63			(43.66)		7,280.30	7,993.58	(19.39)	

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GNMA	2002 A-D SF MRB	5.13	05/08/07	04/20/37	2,257.18	2,482.24			(38.95)		2,218.23	2,434.47	(8.82)	
GNMA	2002 A-D SF MRB	5.63	05/08/07	04/20/37	1,195.61	1,342.53			(6.55)		1,189.06	1,330.15	(5.83)	
GNMA	2002 A-D SF MRB	5.38	05/08/07	05/20/37	5,554.01	6,180.76			(33.70)		5,520.31	6,117.67	(29.39)	
GNMA	2002 A-D SF MRB	5.38	05/22/07	05/20/37	11,344.02	12,704.92			(65.37)		11,278.65	12,579.31	(60.24)	
GNMA	2002 A-D SF MRB	5.13	05/22/07	05/20/37	9,177.40	10,103.13			(54.24)		9,123.16	10,024.32	(24.57)	
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	4,665.10	5,191.46			(27.33)		4,637.77	5,139.55	(24.58)	
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	2,794.70	3,138.26			(15.80)		2,778.90	3,108.79	(13.67)	
GNMA	2002 A-D SF MRB	5.13	06/05/07	05/20/37	15,300.41	17,058.11			(96.82)		15,203.59	16,918.33	(42.96)	
GNMA	2002 A-D SF MRB	5.13	06/19/07	06/20/37	6,064.15	6,670.13			(46.08)		6,018.07	6,605.35	(18.70)	
GNMA	2002 A-D SF MRB	5.63	06/19/07	06/20/37	1,633.00	1,833.80			(8.88)		1,624.12	1,816.99	(7.93)	
GNMA	2002 A-D SF MRB	5.13	08/07/07	07/20/37	9,446.78	10,457.91			(57.26)		9,389.52	10,375.94	(24.71)	
GNMA	2002 A-D SF MRB	5.38	07/03/07	05/20/37	2,330.11	2,589.79			(13.23)		2,316.88	2,567.87	(8.69)	
GNMA	2002 A-D SF MRB	5.13	07/03/07	06/20/37	4,994.96	5,371.61			(3,277.89)		1,717.07	1,765.37	(328.35)	
GNMA	2002 A-D SF MRB	5.38	07/17/07	06/20/37	4,365.22	4,858.26			(24.73)		4,340.49	4,810.57	(22.96)	
GNMA	2002 A-D SF MRB	5.38	04/24/08	04/20/38	2,357.18	2,625.11			(12.94)		2,344.24	2,599.79	(12.38)	
GNMA	2002 A-D SF MRB	5.13	04/24/08	04/20/38	3,753.35	4,129.84			(20.41)		3,732.94	4,099.78	(9.65)	
GNMA	2002 A-D SF MRB	5.63	04/22/08	03/20/38	2,258.75	2,538.14			(14.17)		2,244.58	2,512.75	(11.22)	
GNMA	2002 A-D SF MRB	5.13	05/07/08	04/20/38	5,198.74	5,720.31			(29.35)		5,169.39	5,677.64	(13.32)	
GNMA	2002 A-D SF MRB	5.63	05/07/08	04/20/38	1,964.05	2,207.01			(10.24)		1,953.81	2,187.26	(9.51)	
GNMA	2002 A-D SF MRB	5.38	05/14/08	04/20/38	3,995.12	4,449.13			(21.89)		3,973.23	4,406.27	(20.97)	
GNMA	2002 A-D SF MRB	5.13	05/21/08	05/20/38	2,178.16	2,298.11			(12.21)		2,165.95	2,281.05	(4.85)	
GNMA	2002 A-D SF MRB	5.13	06/11/08	05/20/38	1,939.42	2,133.96			(19.28)		1,920.14	2,108.85	(5.83)	
GNMA	2002 A-D SF MRB	5.63	07/09/08	06/20/38	1,843.36	2,071.59			(9.61)		1,833.75	2,053.05	(8.93)	
GNMA	2002 A-D SF MRB	5.38	07/09/08	03/20/38	1,942.37	2,163.20			(10.23)		1,932.14	2,142.82	(10.15)	
GNMA	2002 A-D SF MRB	5.63	06/18/08	03/20/38	562.03	631.57			(3.05)		558.98	625.77	(2.75)	
GNMA	2002 A-D SF MRB	5.63	06/25/08	05/20/38	2,019.55	2,269.71			(10.35)		2,009.20	2,249.57	(9.79)	
GNMA	2002 A-D SF MRB	5.38	06/25/08	05/20/38	2,365.09	2,634.06			(12.39)		2,352.70	2,609.31	(12.36)	
GNMA	2002 A-D SF MRB	5.38	07/23/08	06/20/38	4,035.87	4,495.07			(21.01)		4,014.86	4,452.92	(21.14)	
GNMA	2002 A-D SF MRB	5.13	08/27/08	08/20/38	1,646.03	1,811.62			(16.85)		1,629.18	1,789.70	(5.07)	
GNMA	2002 A-D SF MRB	5.63	08/13/08	07/20/38	1,473.26	1,655.66			(7.32)		1,465.94	1,641.27	(7.07)	
GNMA	2002 A-D SF MRB	5.13	09/24/08	08/20/38	2,294.90	2,525.47			(12.31)		2,282.59	2,507.26	(5.90)	
GNMA	2002 A-D SF MRB	5.38	09/24/08	09/20/38	2,122.49	2,364.36			(10.96)		2,111.53	2,342.25	(11.15)	
GNMA	2002 A-D SF MRB	5.13	11/12/08	10/20/38	2,735.42	3,010.47			(14.70)		2,720.72	2,988.75	(7.02)	
GNMA	2002 A-D SF MRB	5.13	11/25/08	09/20/38	2,532.39	2,786.95			(14.45)		2,517.94	2,765.92	(6.58)	
GNMA	2002 A-D SF MRB	5.38	11/25/08	11/20/38	5,551.09	6,184.47			(2,955.66)		2,595.43	2,875.27	(353.54)	
GNMA	2002 A-D SF MRB	5.13	12/10/08	11/20/38	2,485.88	2,736.01			(12.86)		2,473.02	2,716.69	(6.46)	
GNMA	2002 A-D SF MRB	5.38	12/17/08	11/20/38	3,990.00	4,444.65			(24.62)		3,965.38	4,398.69	(21.34)	
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,144.38	2,373.78			(29.13)		2,115.25	2,335.20	(9.45)	
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,363.97	2,617.68			(12.40)		2,351.57	2,596.03	(9.25)	
GNMA	2002 A-D SF MRB	5.25	12/23/08	12/20/38	5,269.45	5,835.61			(27.77)		5,241.68	5,787.18	(20.66)	
GNMA	2002 A-D SF MRB	5.13	12/30/08	12/20/38	1,545.35	1,700.85			(7.95)		1,537.40	1,688.98	(3.92)	
GNMA	2002 A-D SF MRB	5.25	12/30/08	12/20/38	1,780.70	1,971.69			(9.25)		1,771.45	1,955.53	(6.91)	
FNMA	2002 A-D SF MRB	5.13	02/20/07	01/01/37	1,595.57	1,769.55			(10.77)		1,584.80	1,756.54	(2.24)	
FNMA	2002 A-D SF MRB	5.38	03/06/07	02/01/37	1,564.02	1,746.83			(9.31)		1,554.71	1,734.34	(3.18)	
FNMA	2002 A-D SF MRB	5.63	03/06/07	02/01/37	1,720.90	1,932.58			(9.73)		1,711.17	1,920.30	(2.55)	
FNMA	2002 A-D SF MRB				1,167.01	1,311.06			(1,167.01)				(144.05)	
FNMA	2002 A-D SF MRB	5.13	03/27/07	03/01/37	2,846.89	3,156.51			(23.00)		2,823.89	3,129.06	(4.45)	
FNMA	2002 A-D SF MRB	5.38	04/10/07	03/01/37	4,287.61	4,788.40			(58.05)		4,229.56	4,717.55	(12.80)	
FNMA	2002 A-D SF MRB	5.63	04/10/07	03/01/37	535.62	601.57			(5.02)		530.60	595.50	(1.05)	
FNMA	2002 A-D SF MRB	5.13	04/10/07	03/01/37	4,014.16	4,453.27			(25.13)		3,989.03	4,422.50	(5.64)	
FNMA	2002 A-D SF MRB	5.38	04/24/07	04/01/37	10,776.56	12,081.57			(3,200.98)		7,575.58	8,447.58	(433.01)	
FNMA	2002 A-D SF MRB	5.13	04/24/07	04/01/37	989.73	1,097.65			(5.96)		983.77	1,090.42	(1.27)	
FNMA	2002 A-D SF MRB	5.63	04/24/07	04/01/37	2,227.54	2,501.84			(13.42)		2,214.12	2,485.04	(3.38)	
FNMA	2002 A-D SF MRB	5.38	05/22/07	04/01/37	1,569.88	1,752.93			(10.69)		1,559.19	1,738.80	(3.44)	
FNMA	2002 A-D SF MRB	5.38	06/05/07	05/01/37	4,042.21	4,515.19			(24.67)		4,017.54	4,481.79	(8.73)	
FNMA	2002 A-D SF MRB	5.63	06/05/07	05/01/37	901.23	1,012.31			(6.02)		895.21	1,004.80	(1.49)	
FNMA	2002 A-D SF MRB	5.13	06/05/07	04/01/37	1,999.12	2,216.78			(14.92)		1,984.20	2,198.97	(2.89)	
FNMA	2002 A-D SF MRB	5.38	06/19/07	05/01/37	3,434.70	3,836.02			(51.80)		3,382.90	3,773.19	(11.03)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
FNMA	2002 A-D SF MRB	5.13	07/03/07	06/01/37	513.61	568.94			(141.60)		372.01	411.47	(15.87)	
FNMA	2002 A-D SF MRB	5.13	04/08/08	03/01/38	1,398.18	1,570.08			(19.00)		1,379.18	1,535.10	(15.98)	
FNMA	2002 A-D SF MRB	5.63	04/15/08	12/01/37	1,411.22	1,592.34			(7.35)		1,403.87	1,567.03	(17.96)	
FNMA	2002 A-D SF MRB	5.38	04/15/08	01/01/38	2,476.40	2,777.88			(13.25)		2,463.15	2,749.64	(14.99)	
FNMA	2002 A-D SF MRB	5.13	04/15/08	04/01/38	2,157.51	2,411.31			(24.10)		2,133.41	2,379.69	(7.52)	
FNMA	2002 A-D SF MRB	5.38	04/29/08	04/01/38	1,684.56	1,890.35			(10.22)		1,674.34	1,865.05	(15.08)	
Freddie Mac	2002 A-D SF MRB	5.38	06/18/08	04/01/38	2,294.64	2,558.16			(12.04)		2,282.60	2,537.46	(8.66)	
Freddie Mac	2002 A-D SF MRB	5.63	06/18/08	03/01/38	1,267.69	1,423.51			(8.07)		1,259.62	1,410.05	(5.39)	
Freddie Mac	2002 A-D SF MRB	5.13	06/25/08	12/01/37	2,354.47	2,606.48			(13.14)		2,341.33	2,587.49	(5.85)	
Freddie Mac	2002 A-D SF MRB	5.13	07/16/08	06/01/38	2,085.47	2,308.33			(13.95)		2,071.52	2,289.31	(5.07)	
Freddie Mac	2002 A-D SF MRB	5.38	08/13/08	07/01/38	2,452.34	2,733.53			(12.69)		2,439.65	2,711.81	(9.03)	
Freddie Mac	2002 A-D SF MRB	5.63	09/24/08	07/01/38	2,355.84	2,643.74			(11.71)		2,344.13	2,623.65	(8.38)	
Freddie Mac	2002 A-D SF MRB	5.25	12/18/08	09/01/38	1,111.61	1,233.72			(5.77)		1,105.84	1,225.05	(2.90)	
2002 A-D SF MRB Total					1,860,225.07	2,016,163.51	0.00	(152,335.53)	(75,594.14)	0.00	1,632,295.40	1,774,247.25	(13,986.59)	0.00
Repo Agmt	2004A Single Family	0.07	10/30/15	11/02/15	15.76	15.76		(3.90)			11.86	11.86	-	
Repo Agmt	2004A Single Family	0.07	10/30/15	11/02/15	115,650.00	115,650.00					115,650.00	115,650.00	-	
2004A Single Family Total					115,665.76	115,665.76	0.00	(3.90)	0.00	0.00	115,661.86	115,661.86	0.00	0.00
Repo Agmt	1991 A S/F (1980 A Refunding)	0.07	10/30/15	11/02/15	15,436.51	15,436.51		(7,021.01)			8,415.50	8,415.50	-	
GIC's	1991 A S/F (1980 A Refunding)	6.08	11/14/96	09/30/29	1,997,114.41	1,997,114.41	93,371.78				2,090,486.19	2,090,486.19	-	
Repo Agmt	1991 A S/F (1980 A Refunding)	0.07	10/30/15	11/02/15	736,759.25	736,759.25	103.51				736,862.76	736,862.76	-	
Repo Agmt	1991 A S/F (1980 A Refunding)	0.07	10/30/15	11/02/15	0.01	0.01					0.01	0.01	-	
1991 A S/F (1980 A Refunding) Total					2,749,310.18	2,749,310.18	93,475.29	(7,021.01)	0.00	0.00	2,835,764.46	2,835,764.46	0.00	0.00
Repo Agmt	1994 A&B SF (1983 Refunding)	0.07	10/30/15	11/02/15	0.06	0.06		(0.04)			0.02	0.02	-	
GIC's	1994 A&B SF (1983 Refunding)	6.08	11/14/96	09/30/29	24,390.73	24,390.73		(11,701.93)			12,688.80	12,688.80	-	
FNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	04/01/26	4,954.27	5,631.35			(116.86)		4,837.41	5,492.93	(21.56)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	06/27/96	05/01/26	4,773.52	5,506.12			(80.46)		4,693.06	5,406.95	(18.71)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/01/26	2,770.98	3,213.56			(56.31)		2,714.67	3,061.39	(95.86)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/01/96	06/01/26	1,492.19	1,739.74			(26.15)		1,466.04	1,647.60	(65.99)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/01/26	2,265.87	2,638.05			(194.97)		2,070.90	2,327.28	(115.80)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/01/26	2,600.52	2,951.35			(48.22)		2,552.30	2,896.27	(6.86)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	08/01/26	706.93	800.55			(66.85)		640.08	724.78	(8.92)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/01/26	3,611.68	4,097.69			(1,101.95)		2,509.73	2,846.53	(149.21)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	11/01/26	3,133.73	3,554.86			(61.32)		3,072.41	3,484.88	(8.66)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	01/01/27	1,746.64	1,980.16			(27.83)		1,718.81	1,948.51	(3.82)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	07/01/27	1,965.55	2,298.94			(28.55)		1,937.00	2,215.50	(54.89)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/30/96	07/20/26	21,063.51	24,032.72			(1,770.58)		19,292.93	21,888.21	(373.93)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/28/96	03/20/26	3,727.26	4,223.16			(63.86)		3,663.40	4,156.83	(2.47)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/20/26	13,030.95	14,790.08			(317.44)		12,713.51	14,454.56	(18.08)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/96	04/20/26	4,296.25	4,868.48			(79.56)		4,216.69	4,785.12	(3.80)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/15/96	05/20/26	15,066.35	17,089.14			(2,862.76)		12,203.59	13,821.00	(405.38)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	05/20/26	5,425.04	6,145.37			(174.24)		5,250.80	5,956.62	(14.51)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/17/96	06/20/26	20,367.29	23,227.29			(433.27)		19,934.01	22,801.40	7.38	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/29/96	06/20/26	7,991.18	9,052.32			(151.10)		7,840.08	8,894.08	(7.14)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/20/26	22,005.76	24,879.22			(438.26)		21,567.50	24,579.00	138.04	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/20/26	13,900.89	15,614.52			(410.04)		13,490.85	15,178.94	(25.54)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	09/20/26	6,510.36	7,354.54			(154.46)		6,355.90	7,190.87	(9.21)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/26/96	09/20/26	2,450.46	2,768.81			(143.73)		2,306.73	2,607.98	(17.10)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/20/26	18,673.06	21,173.82			(1,919.51)		16,753.55	18,832.61	(421.70)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/26/96	11/20/26	7,263.64	8,210.37			(157.01)		7,106.63	8,044.98	(8.38)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	12/20/26	1,628.40	1,839.79			(27.95)		1,600.45	1,810.94	(0.90)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/16/97	12/20/26	15,945.33	18,119.80			(306.10)		15,639.23	17,815.22	1.52	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/30/97	01/20/27	5,163.47	5,838.26			(187.25)		4,976.22	5,633.99	(17.02)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/13/97	02/20/27	6,714.97	7,592.15			(134.37)		6,580.60	7,451.39	(6.39)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	03/20/27	8,484.43	9,583.55			(146.77)		8,337.66	9,432.03	(4.75)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/97	04/20/27	4,532.77	5,117.77			(75.09)		4,457.68	5,040.66	(2.02)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/29/97	05/20/27	1,606.07	1,813.63			(25.27)		1,580.80	1,787.76	(0.60)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/26/97	06/20/27	2,915.01	3,292.21			(46.05)		2,868.96	3,245.16	(1.00)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/18/97	07/20/27	3,294.85	3,734.02			(68.70)		3,226.15	3,661.43	(3.89)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	08/20/27	4,987.67	5,624.81			(143.79)		4,843.88	5,477.64	(3.38)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/26/98	02/20/28	3,275.88	3,699.50			(42.97)		3,232.91	3,656.50	(0.03)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/26/98	01/20/28	1,892.90	2,137.03			(59.31)		1,833.59	2,073.14	(4.58)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/98	04/20/28	1,471.35	1,661.04			(29.99)		1,441.36	1,629.67	(1.38)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/10/98	07/20/28	4,282.98	4,836.33			(68.89)		4,214.09	4,765.84	(1.60)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/19/98	10/20/28	7,087.18	8,002.88			(101.93)		6,985.25	7,899.87	(1.08)	
Repo Agmt	1994 A&B SF (1983 Refunding)	0.07	10/30/15	11/02/15	94,025.43	94,025.43		(33,934.08)			60,091.35	60,091.35	-	
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/01/28	1,275.69	1,451.55			(17.37)		1,258.32	1,430.09	(4.09)	
FNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	05/01/28	371.73	423.00			(6.99)		364.74	414.53	(1.48)	
GNMA	1994 A&B SF (1983 Refunding)	6.75	02/20/98	01/20/28	6,818.09	7,843.74			(149.26)		6,668.83	7,695.83	1.35	
FNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	09/01/28	1,486.52	1,691.62			(19.28)		1,467.24	1,667.68	(4.66)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/20/28	17,194.49	20,026.98			(283.66)		16,910.83	19,786.23	42.91	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/19/98	05/20/28	9,451.92	10,895.32			(150.36)		9,301.56	10,761.91	16.95	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	10,044.68	11,294.37			(143.17)		9,901.51	11,067.35	(83.85)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	08/14/98	07/20/28	5,526.23	6,262.26			(98.77)		5,427.46	6,182.30	18.81	
GNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	06/20/28	5,536.93	6,316.96			(79.17)		5,457.76	6,241.81	4.02	
GNMA	1994 A&B SF (1983 Refunding)	6.25	09/18/98	09/20/28	6,103.34	6,932.00			(96.15)		6,007.19	6,843.17	7.32	
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	11/01/28	410.22	466.53			(13.52)		396.70	450.58	(2.43)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	3,611.14	4,095.62			(45.31)		3,565.83	4,052.18	1.87	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	3,679.07	4,173.03			(61.59)		3,617.48	4,111.49	0.05	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	10/20/28	1,989.71	2,254.68			(26.83)		1,962.88	2,228.48	0.63	
GNMA	1994 A&B SF (1983 Refunding)	6.25	02/16/99	02/20/29	9,225.20	10,639.93			(192.53)		9,032.67	10,511.54	64.14	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	02/20/29	426.73	482.90			(28.84)		397.89	450.93	(3.13)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	05/20/29	2,835.28	3,209.05			(57.95)		2,777.33	3,152.88	1.78	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	4,096.73	4,537.03			(65.98)		4,030.75	4,442.88	(28.17)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	4,721.20	5,231.85			(64.31)		4,656.89	5,150.29	(17.25)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	1,332.77	1,487.07			(15.58)		1,317.19	1,467.24	(4.25)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	1,146.24	1,269.17			(717.31)		428.93	472.07	(79.79)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	1,540.94	1,719.96			(43.92)		1,497.02	1,668.10	(7.94)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	1,384.33	1,545.00			(414.59)		969.74	1,080.58	(49.83)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	6,489.33	7,231.53			(229.69)		6,259.64	6,941.13	(60.71)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	757.56	838.53			(16.39)		741.17	816.53	(5.61)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	16,501.32	18,573.69			(1,009.86)		15,491.46	17,334.45	(229.38)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	6,935.93	7,741.19			(82.17)		6,853.76	7,615.35	(43.67)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	3,191.63	3,527.89			(1,148.79)		2,042.84	2,244.34	(134.76)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	2,710.08	3,000.41			(46.43)		2,663.65	2,935.05	(18.93)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	1,698.85	1,896.24			(32.04)		1,666.81	1,857.39	(6.81)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	4,672.93	5,192.24			(55.98)		4,616.95	5,106.36	(29.90)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	1,224.43	1,355.63			(13.97)		1,210.46	1,333.83	(7.83)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	4,130.92	4,577.58			(49.96)		4,080.96	4,500.84	(26.78)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	6,075.82	6,781.29			(77.47)		5,998.35	6,664.94	(38.88)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	291.13	324.77			(5.40)		285.73	318.21	(1.16)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	34,002.32	37,656.10			(547.62)		33,454.70	36,874.67	(233.81)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	39,184.26	43,422.87			(533.74)		38,650.52	42,745.97	(143.16)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	11,059.66	12,343.23			(129.27)		10,930.39	12,178.63	(35.33)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	9,513.67	10,533.75			(5,953.55)		3,560.12	3,918.02	(662.18)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	12,789.08	14,275.19			(364.48)		12,424.60	13,844.76	(65.95)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	11,489.75	12,823.06			(3,440.97)		8,048.78	8,968.55	(413.54)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	53,859.75	60,019.70			(1,906.45)		51,953.30	57,609.47	(503.78)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	6,287.34	6,959.55			(136.04)		6,151.30	6,776.98	(46.53)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/30/29	136,956.17	154,156.41			(8,381.51)		128,574.66	143,871.10	(1,903.80)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	57,567.27	64,249.74			(682.01)		56,885.26	63,205.26	(362.47)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	26,489.74	29,280.47			(9,534.66)		16,955.08	18,627.39	(1,118.42)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	6,095.61	6,748.59			(104.43)		5,991.18	6,601.58	(42.58)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/99	11/01/29	6,602.52	7,368.09			(208.69)		6,393.83	7,123.05	(36.35)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	74,503.13	83,662.58			(1,012.80)		73,490.33	82,143.10	(506.68)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	111,201.32	125,295.02			(1,494.91)		109,706.41	123,097.22	(702.89)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	55,801.08	62,242.77			(680.14)		55,120.94	61,195.82	(366.81)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	12,233.86	13,543.94			(262.82)		11,971.04	13,190.37	(90.75)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	02/23/00	01/01/30	6,666.28	7,441.35			(75.08)		6,591.20	7,345.15	(21.12)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	83,367.55	93,740.16			(1,188.24)		82,179.31	91,855.93	(695.99)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	16,397.29	18,153.96			(280.92)		16,116.37	17,758.49	(114.55)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	14,100.24	15,738.28			(265.85)		13,834.39	15,415.81	(56.62)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	38,783.73	43,094.15			(464.60)		38,319.13	42,381.35	(248.20)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	10,162.45	11,251.33			(115.98)		10,046.47	11,070.38	(64.97)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	34,285.46	37,992.66			(414.64)		33,870.82	37,355.69	(222.33)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	50,427.18	56,282.79			(643.07)		49,784.11	55,317.12	(322.60)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	2,415.52	2,695.49			(44.86)		2,370.66	2,641.06	(9.57)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	1,841.86	2,039.38			(39.57)		1,802.29	1,986.14	(13.67)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/20/30	15,826.75	17,522.08			(208.31)		15,618.44	17,209.93	(103.84)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	06/20/30	90,757.41	102,051.27			(1,054.17)		89,703.24	100,398.57	(598.53)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	05/31/00	05/01/30	10,830.31	12,087.24			(187.31)		10,643.00	11,858.50	(41.43)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	10/20/30	20,853.89	23,088.24			(376.38)		20,477.51	22,564.23	(147.63)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	13,093.46	14,612.70			(164.97)		12,928.49	14,404.67	(43.06)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/00	05/20/30	6,952.83	7,698.53			(81.76)		6,871.07	7,571.87	(44.90)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/06/00	09/01/30	14,995.00	16,739.11			(234.16)		14,760.84	16,450.55	(54.40)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	08/01/30	18,516.95	20,670.06			(582.14)		17,934.81	19,986.50	(101.42)	
1994 A&B SF (1983 Refunding) Total					1,654,293.15	1,841,921.65	0.00	(45,636.05)	(59,706.41)	0.00	1,548,950.69	1,723,948.67	(12,630.52)	0.00
Repo Agmt	2005 Single Family	0.07	10/30/15	11/02/15	3,863,534.34	3,863,534.34		(3,390,593.53)			472,940.81	472,940.81	-	
GIC's	2005 Single Family	3.37	09/22/05	09/01/36	1,087,625.37	1,087,625.37	1,024,664.13				2,112,289.50	2,112,289.50	-	
GNMA	2005 Single Family	4.49	08/11/05	07/20/35	574,078.98	616,869.27			(4,679.37)		569,399.61	608,925.39	(3,264.51)	
GNMA	2005 Single Family	4.49	08/30/05	08/20/35	374,761.97	401,742.44			(2,797.69)		371,964.28	396,891.13	(2,053.62)	
GNMA	2005 Single Family	4.49	10/27/05	10/20/35	601,462.70	639,167.35			(204,893.37)		396,569.33	414,184.13	(20,089.85)	
GNMA	2005 Single Family	4.49	10/27/05	10/20/35	419,474.37	449,592.10			(111,124.15)		308,350.22	324,305.49	(14,162.46)	
GNMA	2005 Single Family	4.49	09/29/05	09/20/35	1,676,292.84	1,817,186.44			(111,596.43)		1,564,696.41	1,693,540.97	(12,049.04)	
GNMA	2005 Single Family	4.49	10/06/05	09/20/35	577,204.15	616,548.57			(102,431.19)		474,772.96	498,767.17	(15,350.21)	
GNMA	2005 Single Family	4.49	10/20/05	10/20/35	444,675.64	477,277.00			(3,322.15)		441,353.49	471,491.15	(2,463.70)	
GNMA	2005 Single Family	4.49	12/08/05	12/20/35	401,143.24	430,116.45			(2,916.89)		398,226.35	425,001.65	(2,197.91)	
GNMA	2005 Single Family	4.49	12/15/05	12/20/35	382,012.10	412,015.73			(3,102.55)		378,909.55	408,458.55	(454.63)	
GNMA	2005 Single Family	4.49	11/10/05	11/20/35	631,863.21	676,983.30			(4,659.35)		627,203.86	671,813.13	(510.82)	
GNMA	2005 Single Family	4.49	11/17/05	11/20/35	736,768.77	798,153.13			(6,113.20)		730,655.57	787,514.87	(4,525.06)	
GNMA	2005 Single Family	4.49	11/22/05	11/20/35	149,101.98	157,057.60			(1,300.10)		147,801.88	155,207.04	(550.46)	
GNMA	2005 Single Family	4.49	11/29/05	11/20/35	365,882.06	394,742.83			(2,949.52)		362,932.54	391,501.22	(292.09)	
GNMA	2005 Single Family	4.49	12/22/05	12/20/35	520,435.11	554,127.57			(4,073.32)		516,361.79	553,952.30	(3,898.05)	
GNMA	2005 Single Family	4.49	12/29/05	12/20/35	641,262.31	680,893.30			(4,938.16)		636,324.15	673,122.16	(2,832.98)	
GNMA	2005 Single Family	4.49	01/05/06	01/20/36	394,017.47	422,913.67			(3,146.12)		390,871.35	417,570.44	(2,197.11)	
GNMA	2005 Single Family	4.49	01/12/06	01/20/36	457,370.67	486,997.24			(4,783.63)		452,587.04	483,412.92	(1,199.31)	
GNMA	2005 Single Family	4.49	03/09/06	02/20/36	600,912.03	646,259.36			(4,314.44)		596,597.59	638,550.92	(3,394.00)	
GNMA	2005 Single Family	4.49	03/02/06	02/20/36	720,627.13	775,070.10			(5,957.79)		714,669.34	764,993.74	(4,118.57)	
GNMA	2005 Single Family	4.49	01/19/06	01/20/36	408,300.23	437,672.22			(3,436.82)		404,863.41	431,971.83	(2,263.57)	
GNMA	2005 Single Family	4.49	01/26/06	01/20/36	193,109.38	203,419.00			(1,588.82)		191,520.56	201,127.70	(702.48)	
GNMA	2005 Single Family	4.49	02/02/06	02/20/36	1,206,333.38	1,313,421.57			(9,913.98)		1,196,419.40	1,295,978.36	(7,529.23)	
GNMA	2005 Single Family	4.49	02/09/06	02/20/36	570,256.90	613,152.07			(4,390.32)		565,866.58	605,526.93	(3,234.82)	
GNMA	2005 Single Family	4.49	02/16/06	02/20/36	522,960.90	559,692.13			(4,103.53)		518,857.37	555,053.19	(535.41)	
GNMA	2005 Single Family	4.49	02/23/06	02/20/36	944,871.39	1,022,479.23			(6,704.53)		938,166.86	1,012,223.11	(3,551.59)	
GNMA	2005 Single Family	4.49	05/11/06	04/20/36	593,787.45	638,525.25			(5,634.78)		588,152.67	629,422.97	(3,467.50)	
GNMA	2005 Single Family	4.49	05/11/06	05/20/36	130,609.06	140,013.85			(893.59)		129,715.47	138,948.32	(171.94)	
GNMA	2005 Single Family	4.49	05/18/06	05/20/36	290,403.18	306,342.47			(2,239.68)		288,163.50	307,580.98	(3,478.19)	
GNMA	2005 Single Family	4.49	05/18/06	05/20/36	118,545.98	126,339.57			(1,888.18)		116,657.80	124,230.57	(220.82)	
GNMA	2005 Single Family	4.49	03/16/06	03/20/36	444,807.36	475,301.10			(3,201.55)		441,605.81	471,634.61	(464.94)	
GNMA	2005 Single Family	4.49	03/23/06	03/20/36	830,993.26	899,600.60			(6,312.13)		824,681.13	889,573.36	(3,715.11)	
GNMA	2005 Single Family	4.49	03/30/06	03/20/36	539,233.87	579,979.41			(3,944.25)		535,289.62	572,989.36	(3,045.80)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2005 Single Family	4.49	04/06/06	03/20/36	443,420.56	475,820.19			(4,298.59)		439,121.97	469,002.15	(2,519.45)	
GNMA	2005 Single Family	4.49	04/13/06	03/20/36	126,420.59	130,453.21			(896.86)		125,523.73	129,441.84	(114.51)	
GNMA	2005 Single Family	4.49	04/20/06	04/20/36	609,002.85	654,913.96			(6,860.32)		602,142.53	644,469.71	(3,583.93)	
GNMA	2005 Single Family	4.49	04/27/06	04/20/36	264,757.28	283,389.08			(3,262.96)		261,494.32	278,604.34	(1,521.78)	
GNMA	2005 Single Family	4.49	05/05/06	04/20/36	659,622.40	709,038.32			(6,056.45)		653,565.95	702,750.03	(231.84)	
GNMA	2005 Single Family	4.49	05/25/06	05/20/36	211,230.99	224,341.87			(1,466.94)		209,764.05	223,703.16	(828.23)	
GNMA	2005 Single Family	4.49	06/01/06	06/20/36	501,000.92	536,241.80			(3,428.77)		497,572.15	532,365.38	(447.65)	
GNMA	2005 Single Family	4.49	06/08/06	06/20/36	678,969.73	730,305.51			(44,874.40)		634,095.33	678,515.25	(6,915.86)	
GNMA	2005 Single Family	4.49	06/15/06	06/20/36	410,501.81	438,802.02			(2,824.89)		407,676.92	435,563.95	(413.18)	
GNMA	2005 Single Family	4.49	06/27/06	06/20/36	766,342.59	813,519.59			(5,882.21)		760,460.38	812,509.02	(4,871.64)	
GNMA	2005 Single Family	4.49	07/06/06	07/20/36	525,310.16	559,437.17			(10,966.44)		514,343.72	551,925.94	(3,455.21)	
GNMA	2005 Single Family	4.49	07/13/06	06/20/36	496,577.45	530,237.32			(5,767.49)		490,809.96	523,894.58	(575.25)	
GNMA	2005 Single Family	4.49	07/19/06	06/20/36	695,572.93	744,505.50			(121,739.54)		573,833.39	607,004.84	(15,761.12)	
GNMA	2005 Single Family	4.49	07/27/06	07/20/36	650,528.57	699,535.80			(124,419.68)		526,108.89	559,850.16	(15,265.96)	
GNMA	2005 Single Family	4.49	08/02/06	08/20/36	362,089.39	386,639.08			(2,532.54)		359,556.85	383,897.68	(208.86)	
GNMA	2005 Single Family	4.49	08/09/06	08/20/36	922,131.50	1,003,156.08			(6,581.45)		915,550.05	996,545.98	(28.65)	
GNMA	2005 Single Family	4.49	08/16/06	07/20/36	102,836.59	108,381.41			(731.61)		102,104.98	107,275.74	(374.06)	
GNMA	2005 Single Family	4.49	08/23/06	07/20/36	97,511.30	104,317.78			(681.03)		96,830.27	103,509.89	(126.86)	
GNMA	2005 Single Family	4.49	09/12/06	08/20/36	273,358.05	292,300.20			(1,951.66)		271,406.39	289,990.97	(357.57)	
GNMA	2005 Single Family	4.49	09/26/06	09/20/36	127,065.47	135,445.26			(846.54)		126,218.93	134,438.25	(160.47)	
GNMA	2005 Single Family	4.49	10/17/06	10/20/36	384,617.50	409,651.64			(2,971.70)		381,645.80	407,428.22	(748.28)	
GNMA	2005 Single Family	4.49	11/14/06	10/20/36	345,029.48	368,659.57			(2,319.25)		342,710.23	365,942.57	(397.75)	
GNMA	2005 Single Family	4.49	01/30/07	12/20/36	111,518.70	118,038.26			(740.07)		110,778.63	117,174.77	(123.42)	
GNMA	2005 Single Family	4.49	02/13/07	01/20/37	172,321.73	186,080.64			(1,395.21)		170,926.52	184,479.74	(205.69)	
GNMA	2005 Single Family	4.49	02/20/07	02/20/37	193,478.38	207,401.95			(1,322.49)		192,155.89	205,863.36	(216.10)	
GNMA	2005 Single Family	4.49	04/24/07	03/20/37	234,406.28	249,916.11			(2,218.92)		232,187.36	247,357.84	(339.35)	
GNMA	2005 Single Family	4.49	04/10/07	02/20/37	111,530.87	118,908.15			(722.62)		110,808.25	118,046.97	(138.56)	
GNMA	2005 Single Family	4.49	05/22/07	04/20/37	121,539.56	127,052.03			(772.51)		120,767.05	126,010.65	(268.87)	
GNMA	2005 Single Family	4.49	06/05/07	05/20/37	278,700.92	297,162.17			(1,780.00)		276,920.92	295,034.65	(347.52)	
GNMA	2005 Single Family	4.49	11/21/07	09/20/37	97,312.22	103,794.47			(598.77)		96,713.45	103,075.15	(120.55)	
GNMA	2005 Single Family	4.49	09/25/07	04/20/37	84,649.63	90,976.12			(1,737.19)		82,912.44	89,036.45	(202.48)	
GNMA	2005 Single Family	4.49	01/30/08	01/20/38	99,263.44	105,877.50			(595.62)		98,667.82	105,156.92	(124.96)	
GNMA	2005 Single Family	4.49	03/26/08	03/20/38	231,494.98	246,953.90			(1,391.01)		230,103.97	245,278.07	(284.82)	
FNMA	2005 Single Family	4.49	10/20/05	10/01/35	58,782.89	63,809.41			(477.48)		58,305.41	63,108.90	(223.03)	
FNMA	2005 Single Family	4.49	01/05/06	12/01/35	170,917.59	185,579.99			(1,248.68)		169,668.91	183,683.76	(647.55)	
FNMA	2005 Single Family	4.49	02/09/06	02/01/36	70,965.01	77,107.75			(933.46)		70,031.55	75,853.56	(320.73)	
FNMA	2005 Single Family	4.49	02/23/06	01/01/36	115,547.34	125,546.97			(867.02)		114,680.32	124,209.58	(470.37)	
FNMA	2005 Single Family	4.49	03/16/06	03/01/36	146,301.04	158,924.77			(1,205.46)		145,095.58	157,128.37	(590.94)	
FNMA	2005 Single Family	4.49	04/06/06	03/01/36	57,615.86	62,599.29			(419.34)		57,196.52	61,945.94	(234.01)	
FNMA	2005 Single Family	4.49	04/20/06	04/01/36	234,768.60	254,996.98			(1,763.35)		233,005.25	252,304.16	(929.47)	
FNMA	2005 Single Family	4.49	05/11/06	04/01/36	39,088.66	42,469.12			(789.57)		38,299.09	41,480.81	(198.74)	
FNMA	2005 Single Family	4.49	06/08/06	04/01/36	114,295.79	124,176.72			(826.61)		113,469.18	122,890.89	(459.22)	
FNMA	2005 Single Family	4.49	07/13/06	06/01/36	221,400.88	240,370.39			(2,098.89)		219,301.99	237,381.85	(889.65)	
FNMA	2005 Single Family	4.49	07/19/06	07/01/36	264,892.89	287,574.54			(1,841.03)		263,051.86	284,750.84	(982.67)	
FNMA	2005 Single Family	4.49	08/02/06	07/01/36	95,382.68	103,557.12			(659.63)		94,723.05	102,541.03	(356.46)	
FNMA	2005 Single Family	4.49	08/09/06	07/01/36	104,864.28	113,943.17			(768.57)		104,095.71	112,752.30	(422.30)	
FNMA	2005 Single Family	4.49	09/12/06	08/01/36	41,829.68	45,414.89			(282.21)		41,547.47	44,974.84	(157.84)	
FNMA	2005 Single Family	4.49	10/17/06	09/01/36	104,851.21	113,930.22			(1,000.94)		103,850.27	112,487.80	(441.48)	
FNMA	2005 Single Family	4.49	11/14/06	10/01/36	205,622.94	223,290.28			(1,418.18)		204,204.76	221,097.69	(774.41)	
FNMA	2005 Single Family	4.49	12/12/06	11/01/36	49,941.95	54,225.30			(356.57)		49,585.38	53,681.61	(187.12)	
FNMA	2005 Single Family	4.49	01/30/07	11/01/36	40,442.45	43,946.23			(397.79)		40,044.66	43,377.52	(170.92)	
FNMA	2005 Single Family	4.49	02/13/07	01/01/37	49,348.03	53,706.02			(327.09)		49,020.94	53,198.79	(180.14)	
FNMA	2005 Single Family	4.49	03/20/07	02/01/37	138,400.58	150,359.22			(921.92)		137,478.66	148,878.11	(559.19)	
FNMA	2005 Single Family	4.49	04/10/07	01/01/37	179,277.06	194,692.70			(1,342.57)		177,934.49	192,655.12	(695.01)	
FNMA	2005 Single Family	4.49	04/24/07	04/01/37	318,217.47	345,521.83			(2,054.11)		316,163.36	342,283.87	(1,183.85)	
FNMA	2005 Single Family	4.49	05/22/07	04/01/37	192,969.92	209,529.49			(1,634.82)		191,335.10	207,146.51	(748.16)	
FNMA	2005 Single Family	4.49	06/05/07	05/01/37	112,844.47	123,930.02			(685.78)		111,158.69	122,864.08	(294.61)	
FNMA	2005 Single Family	4.49	07/03/07	06/01/37	385,105.49	418,513.96			(3,623.48)		381,482.01	412,950.65	(1,939.83)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
FNMA	2005 Single Family	4.49	09/25/07	09/01/37	310,516.11	338,819.66			(1,942.51)		308,573.60	335,593.33	(1,283.82)	
FNMA	2005 Single Family	4.49	11/08/07	09/01/37	145,625.18	156,920.24			(947.01)		144,678.17	155,193.01	(780.22)	
FNMA	2005 Single Family	4.49	11/21/07	09/01/37	125,216.59	135,186.03			(772.51)		124,444.08	133,594.75	(818.77)	
FNMA	2005 Single Family	4.49	12/11/07	11/01/37	168,292.14	181,384.28			(43,020.37)		125,271.77	134,357.24	(4,006.67)	
FNMA	2005 Single Family	4.49	03/26/08	02/01/38	178,534.00	193,428.67			(3,336.34)		175,197.66	186,808.05	(3,284.28)	
2005 Single Family Total					38,237,777.93	40,724,435.00	1,024,664.13	(3,390,593.53)	(1,095,950.60)	0.00	34,775,897.93	37,086,015.15	(176,539.85)	0.00
Total Single Family Investment Summary					399,711,810.42	432,977,963.94	33,600,534.06	(28,304,412.70)	(17,584,716.89)	0.00	387,423,214.89	419,087,777.43	(1,601,590.98)	0.00

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending November 30, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
Repo Agmt	1998 A/B RMRB	0.07	10/30/15	11/02/15	868,005.29	868,005.29	773,795.01				1,641,800.30	1,641,800.30	-	
GNMA	1998 A/B RMRB	3.70	08/29/12	08/15/42	787,555.72	830,674.40			(3,993.99)		783,561.73	824,048.36	(2,632.05)	
GNMA	1998 A/B RMRB	2.65	12/28/12	11/15/42	258,966.57	256,850.81			(1,511.52)		257,455.05	254,736.32	(602.97)	
GNMA	1998 A/B RMRB	3.20	12/28/12	11/15/42	1,886,195.42	1,943,215.11			(10,756.57)		1,875,438.85	1,930,558.00	(1,900.54)	
GNMA	1998 A/B RMRB	3.25	12/28/12	12/15/42	3,581,887.06	3,699,623.67			(125,037.86)		3,456,849.20	3,567,295.51	(7,290.30)	
GNMA	1998 A/B RMRB	3.45	12/28/12	11/15/42	468,665.13	487,889.78			(2,424.43)		466,240.70	485,146.76	(318.59)	
GNMA	1998 A/B RMRB	3.20	12/28/12	12/15/42	1,730,802.75	1,783,124.94			(149,707.10)		1,581,095.65	1,621,445.24	(11,972.60)	
GNMA	1998 A/B RMRB	3.25	01/29/13	01/15/43	3,694,877.28	3,802,619.90			(106,371.65)		3,588,505.63	3,703,301.92	7,053.67	
GNMA	1998 A/B RMRB	3.25	08/15/13	10/15/42	95,125.33	97,915.36			(514.91)		94,610.42	97,297.36	(103.09)	
GNMA	1998 A/B RMRB	3.25	08/15/13	01/15/43	247,553.56	254,814.31			(113,683.19)		133,870.37	137,591.97	(3,539.15)	
GNMA	1998 A/B RMRB	3.25	08/15/13	02/15/43	2,124,315.36	2,194,523.96			(138,603.13)		1,985,712.23	2,049,135.85	(6,784.98)	
GNMA	1998 A/B RMRB	3.25	03/22/13	11/15/42	37,088.74	38,176.18			(306.90)		36,781.84	37,825.71	(43.57)	
Repo Agmt	1998 A/B RMRB	0.07	10/30/15	11/02/15	8,088,953.40	8,088,953.40	662,630.09				8,751,583.49	8,751,583.49	-	
Repo Agmt	1998 A/B RMRB	0.07	10/30/15	11/02/15	17,221.61	17,221.61	17,404.11				34,625.72	34,625.72	-	
Repo Agmt	1998 A/B RMRB	0.07	10/30/15	11/02/15	1,869.00	1,869.00					1,869.00	1,869.00	-	
GNMA	1998 A/B RMRB	5.75	10/29/09	09/20/39	1,304.19	1,469.02			(5.83)		1,298.36	1,459.33	(3.86)	
GNMA	1998 A/B RMRB	5.75	11/24/09	11/20/39	10,968.67	12,515.74			(59.55)		10,909.12	12,421.38	(34.81)	
GNMA	1998 A/B RMRB	5.75	11/24/09	09/20/39	2,090.48	2,355.12			(9.56)		2,080.92	2,339.24	(6.32)	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	5,786.66	6,486.39			(25.30)		5,761.36	6,443.73	(17.36)	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	4,594.30	5,175.52			(19.39)		4,574.91	5,142.38	(13.75)	
GNMA	1998 A/B RMRB	5.75	12/17/09	11/20/39	8,092.06	9,104.93			(36.24)		8,055.82	9,117.05	48.36	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	25,255.72	29,510.00			(115.19)		25,140.53	29,313.17	(81.64)	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	7,851.08	8,859.10			(35.86)		7,815.22	8,799.08	(24.16)	
GNMA	1998 A/B RMRB	5.75	12/29/09	11/20/39	1,502.02	1,689.64			(9.11)		1,492.91	1,675.65	(4.88)	
GNMA	1998 A/B RMRB	5.75	01/20/10	12/20/39	7,721.17	8,704.74			(43.53)		7,677.64	8,636.47	(24.74)	
GNMA	1998 A/B RMRB	5.75	01/27/10	01/20/40	27,995.03	32,658.62			(127.95)		27,867.08	32,440.65	(90.02)	
GNMA	1998 A/B RMRB	5.75	01/27/10	12/20/39	1,817.38	2,044.46			(8.21)		1,809.17	2,030.80	(5.45)	
GNMA	1998 A/B RMRB	5.75	02/17/10	01/20/40	8,686.11	9,773.94			(40.12)		8,645.99	9,830.07	96.25	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	8,945.61	10,012.22			(40.44)		8,905.17	9,944.67	(27.11)	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	2,819.62	3,176.21			(1,875.56)		944.06	1,059.85	(240.80)	
GNMA	1998 A/B RMRB	5.75	02/23/10	02/20/40	17,574.23	20,499.57			(2,028.53)		15,545.70	17,923.81	(547.23)	
GNMA	1998 A/B RMRB	5.75	02/23/10	01/20/40	4,032.06	4,542.25			(17.67)		4,014.39	4,512.30	(12.28)	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	18,911.22	21,924.37			(1,197.84)		17,713.38	20,462.71	(263.82)	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	1,813.79	2,043.33			(7.77)		1,806.02	2,030.06	(5.50)	
GNMA	1998 A/B RMRB	5.75	03/16/10	12/20/39	1,948.99	2,195.41			(8.43)		1,940.56	2,181.10	(5.88)	
GNMA	1998 A/B RMRB	5.75	03/30/10	01/20/40	7,536.44	8,480.55			(33.13)		7,503.31	8,436.68	(10.74)	
GNMA	1998 A/B RMRB	5.75	03/30/10	02/20/40	2,091.35	2,356.16			(8.98)		2,082.37	2,340.80	(6.38)	
GNMA	1998 A/B RMRB	5.75	04/22/10	03/20/40	7,010.01	7,909.21			(31.08)		6,978.93	7,856.68	(21.45)	
GNMA	1998 A/B RMRB	5.75	04/22/10	04/20/40	5,246.20	5,911.15			(2,215.88)		3,030.32	3,402.33	(292.94)	
GNMA	1998 A/B RMRB	5.75	06/15/10	04/20/40	6,158.25	6,938.91			(25.93)		6,132.32	6,894.53	(18.45)	
GNMA	1998 A/B RMRB	5.75	06/15/10	03/20/40	2,848.61	3,208.90			(12.08)		2,836.53	3,188.32	(8.50)	
GNMA	1998 A/B RMRB	5.75	07/20/10	07/20/40	11,739.89	13,366.40			(1,451.28)		10,288.61	11,576.31	(338.81)	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	1,728.52	1,947.41			(7.42)		1,721.10	1,934.65	(5.34)	
GNMA	1998 A/B RMRB	5.75	07/28/10	06/20/40	1,009.31	1,137.12			(5.34)		1,003.97	1,128.56	(3.22)	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	15,734.96	18,027.21			(1,678.44)		14,056.52	15,912.22	(436.55)	
GNMA	1998 A/B RMRB	5.75	08/17/10	08/20/40	27,705.44	31,865.72			(120.16)		27,585.28	32,161.89	416.33	
GNMA	1998 A/B RMRB	5.75	08/17/10	06/20/40	1,538.01	1,732.80			(6.55)		1,531.46	1,721.50	(4.75)	
GNMA	1998 A/B RMRB	5.75	08/24/10	08/20/40	25,381.06	28,975.57			(112.24)		25,268.82	28,782.90	(80.43)	
GNMA	1998 A/B RMRB	5.75	09/14/10	08/20/40	38,478.72	43,848.92			(2,350.17)		36,128.55	41,051.87	(446.88)	
GNMA	1998 A/B RMRB	5.75	09/14/10	05/20/40	1,574.24	1,773.66			(6.63)		1,567.61	1,762.19	(4.84)	
GNMA	1998 A/B RMRB	5.75	06/22/10	06/20/40	9,580.78	10,833.88			(44.53)		9,536.25	10,759.29	(30.06)	
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	2,028.89	2,283.25			(9.92)		2,018.97	2,266.95	(6.38)	
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	1,917.98	2,160.77			(8.10)		1,909.88	2,146.77	(5.90)	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	12,339.60	13,886.83			(53.50)		12,286.10	14,004.72	171.39	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	1,821.14	2,051.87			(7.69)		1,813.45	2,038.59	(5.59)	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	2,903.02	3,270.49			(12.46)		2,890.56	3,249.04	(8.99)	
GNMA	1998 A/B RMRB	5.75	06/29/10	05/20/40	2,549.57	2,866.53			(18.06)		2,531.51	2,839.89	(8.58)	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending November 30, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	4,429.64	4,964.80			(18.52)		4,411.12	4,932.73	(13.55)	
GNMA	1998 A/B RMRB	5.75	07/20/10	06/20/40	19,161.30	22,388.58			(83.12)		19,078.18	22,242.67	(62.79)	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	23,808.87	27,181.48			(2,079.57)		21,729.30	24,642.45	(459.46)	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	8,806.98	9,972.07			(39.41)		8,767.57	9,904.97	(27.69)	
GNMA	1998 A/B RMRB	5.75	09/29/10	09/20/40	5,136.15	5,806.31			(23.29)		5,112.86	5,766.92	(16.10)	
FNMA	1998 A/B RMRB	5.75	08/17/10	05/01/40	1,033.15	1,157.81			(4.38)		1,028.77	1,139.82	(13.61)	
GNMA	1998 A/B RMRB	5.75	10/28/10	09/20/40	186,905.56	210,548.64			(844.25)		186,061.31	209,143.61	(560.78)	
GNMA	1998 A/B RMRB	5.75	12/21/10	09/15/40	45,241.23	50,745.48			(199.24)		45,041.99	50,550.82	4.58	
1998 A/B RMRB Total					24,542,237.48	25,107,816.78	1,453,829.21	0.00	(670,134.68)	0.00	25,325,932.01	25,859,805.68	(31,705.63)	0.00
Repo Agmt	2009 AB RMRB	0.07	10/30/15	11/02/15	1,237,770.03	1,237,770.03	599,080.17				1,836,850.20	1,836,850.20	-	
GNMA	2009 AB RMRB	8.18	08/01/90	06/20/20	39,047.42	41,092.10			(3,041.48)		36,005.94	37,392.14	(658.48)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	16,385.49	16,465.16			(741.21)		15,644.28	15,730.49	6.54	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	37,030.55	37,860.52			(1,513.17)		35,517.38	36,276.00	(71.35)	
GNMA	2009 AB RMRB	8.18	09/04/90	08/20/20	44,737.59	47,922.88			(3,155.78)		41,581.81	44,176.83	(590.27)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	39,924.71	42,498.29			(1,741.05)		38,183.66	40,222.58	(534.66)	
GNMA	2009 AB RMRB	8.18	11/01/90	08/20/20	38,353.67	40,489.97			(1,817.79)		36,535.88	38,177.70	(494.48)	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	15,714.38	15,791.23			(736.85)		14,977.53	15,060.33	5.95	
GNMA	2009 AB RMRB	7.18	11/01/90	09/20/20	38,283.34	39,015.32			(2,011.33)		36,272.01	36,921.51	(82.48)	
GNMA	2009 AB RMRB	8.75	12/28/89	09/20/18	165,044.36	175,583.37			(15,064.53)		149,979.83	158,772.58	(1,746.26)	
GNMA	2009 AB RMRB	8.75	11/30/89	10/20/18	10,762.21	10,815.04			(787.13)		9,975.08	10,030.91	3.00	
GNMA	2009 AB RMRB	8.75	11/30/89	09/20/18	15,253.61	15,473.72			(2,086.33)		13,167.28	13,358.03	(29.36)	
GNMA	2009 AB RMRB	8.75	01/01/90	11/20/18	37,693.65	39,505.80			(2,657.36)		35,036.29	36,310.74	(537.70)	
GNMA	2009 AB RMRB	8.75	02/27/90	01/20/19	22,254.85	22,606.40			(2,263.67)		19,991.18	20,301.68	(41.05)	
GNMA	2009 AB RMRB	8.75	05/29/90	04/20/19	19,577.15	19,675.32			(1,314.03)		18,263.12	18,367.43	6.14	
GNMA	2009 AB RMRB	8.75	06/28/90	05/20/19	8,487.47	8,529.99			(648.32)		7,839.15	7,883.89	2.22	
GNMA	2009 AB RMRB	7.18	02/01/91	11/20/20	35,087.67	36,181.14			(2,435.16)		32,652.51	33,388.32	(357.66)	
GNMA	2009 AB RMRB	8.18	02/25/91	11/20/20	30,843.14	31,457.99			(1,567.33)		29,275.81	29,721.31	(169.35)	
GNMA	2009 AB RMRB	7.18	05/02/91	02/20/21	33,392.84	33,948.71			(1,395.36)		31,997.48	32,502.18	(51.17)	
GNMA	2009 AB RMRB	8.75	09/28/90	08/20/19	12,795.94	12,861.35			(669.44)		12,126.50	12,196.96	5.05	
GNMA	2009 AB RMRB	8.75	10/23/90	09/20/19	8,586.09	8,630.08			(448.72)		8,137.37	8,184.72	3.36	
GNMA	2009 AB RMRB	8.75	11/28/90	09/20/19	25,375.50	25,813.61			(1,326.82)		24,048.68	24,463.29	(23.50)	
GNMA	2009 AB RMRB	8.75	01/25/91	12/20/19	37,032.22	37,911.19			(1,908.10)		35,124.12	35,908.77	(94.32)	
GNMA	2009 AB RMRB	8.75	03/28/91	02/20/20	11,652.27	11,712.95			(583.48)		11,068.79	11,134.14	4.67	
GNMA	2009 AB RMRB	8.75	03/28/91	12/20/19	25,862.91	26,313.76			(1,318.97)		24,543.94	24,971.46	(23.33)	
GNMA	2009 AB RMRB	8.18	05/02/91	03/20/21	61,439.29	66,858.32			(2,741.99)		58,697.30	63,595.68	(520.65)	
GNMA	2009 AB RMRB	6.10	07/28/00	07/20/30	492,714.88	555,324.20			(6,520.14)		486,194.74	555,341.39	6,537.33	
FNMA	2009 AB RMRB	6.10	04/28/00	04/01/30	44,037.24	49,858.52			(542.23)		43,495.01	49,265.93	(50.36)	
GNMA	2009 AB RMRB	6.10	04/20/00	04/20/30	155,115.12	174,833.33			(2,212.60)		152,902.52	172,578.00	(42.73)	
GNMA	2009 AB RMRB	6.10	04/27/00	04/20/30	348,581.16	393,440.01			(8,440.05)		340,141.11	384,645.10	(354.86)	
GNMA	2009 AB RMRB	6.10	06/26/00	06/20/30	631,276.12	723,884.34			(10,776.80)		620,499.32	718,935.34	5,827.80	
GNMA	2009 AB RMRB	6.10	05/30/00	03/20/30	659,594.80	761,825.45			(12,058.34)		647,536.46	750,656.69	889.58	
FNMA	2009 AB RMRB	6.10	06/26/00	06/01/30	6,637.38	7,489.02			(1,154.90)		5,482.48	6,200.30	(133.82)	
GNMA	2009 AB RMRB	6.10	09/14/00	08/20/30	782,735.53	881,125.38			(18,637.73)		764,097.80	885,688.68	23,201.03	
GNMA	2009 AB RMRB	6.10	10/19/00	09/20/30	341,734.11	387,916.06			(4,419.90)		337,314.21	383,630.85	134.69	
GNMA	2009 AB RMRB	6.10	10/23/00	10/20/30	54,581.38	61,526.84			(684.11)		53,897.27	60,839.22	(3.51)	
GNMA	2009 AB RMRB	6.10	10/27/00	10/20/30	40,701.77	45,886.37			(518.69)		40,183.08	45,362.28	(5.40)	
GNMA	2009 AB RMRB	6.10	10/30/00	10/20/30	113,948.40	128,476.80			(1,124.84)		112,823.56	127,380.02	28.06	
GNMA	2009 AB RMRB	6.10	01/16/01	12/20/30	36,484.07	41,134.69			(407.64)		36,076.43	40,729.93	2.88	
GNMA	2009 AB RMRB	6.10	01/29/01	12/20/30	39,737.60	44,788.25			(664.14)		39,073.46	44,099.09	(25.02)	
GNMA	2009 AB RMRB	6.10	12/21/00	11/20/30	158,408.10	178,579.77			(2,580.95)		155,827.15	175,908.58	(90.24)	
GNMA	2009 AB RMRB	6.10	12/27/00	12/20/30	96,817.74	109,131.99			(2,323.26)		94,494.48	106,654.97	(153.76)	
GNMA	2009 AB RMRB	6.10	03/15/01	03/20/31	110,355.21	124,416.67			(1,056.68)		109,298.53	123,392.58	32.59	
GNMA	2009 AB RMRB	6.10	05/10/01	04/20/31	141,184.63	158,940.03			(6,752.96)		134,431.67	151,624.15	(562.92)	
FNMA	2009 AB RMRB	6.10	09/11/00	08/01/30	147,864.54	167,215.66			(31,735.98)		116,128.56	131,401.87	(4,077.81)	
FNMA	2009 AB RMRB	6.10	10/06/00	10/01/30	73,847.73	83,557.96			(1,024.19)		72,823.54	82,447.16	(86.61)	
GNMA	2009 AB RMRB	6.10	05/30/01	05/20/31	142,983.84	161,199.98			(1,480.75)		141,503.09	159,747.08	27.85	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending November 30, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	6.10	06/18/01	04/20/31	27,516.89	31,029.15			(266.98)		27,249.91	30,768.96	6.79	
GNMA	2009 AB RMRB	6.10	07/25/01	06/20/31	188,236.60	212,219.88			(2,243.20)		185,993.40	209,973.57	(3.11)	
GNMA	2009 AB RMRB	6.10	08/31/01	08/20/31	83,592.92	94,249.38			(804.53)		82,788.39	93,468.13	23.28	
FNMA	2009 AB RMRB	6.10	12/27/00	11/01/30	44,287.61	50,067.14			(1,811.72)		42,475.89	48,047.03	(208.39)	
FNMA	2009 AB RMRB	6.10	01/12/01	12/01/30	10,067.64	11,354.99			(998.50)		9,069.14	10,256.56	(99.93)	
FNMA	2009 AB RMRB	6.10	02/05/01	01/01/31	107,354.89	121,522.51			(12,359.62)		94,995.27	107,567.90	(1,594.99)	
GNMA	2009 AB RMRB	6.10	09/20/01	08/20/31	138,683.47	156,354.52			(1,315.41)		137,368.06	155,083.05	43.94	
GNMA	2009 AB RMRB	6.10	10/17/01	09/20/31	87,258.07	98,399.18			(809.25)		86,448.82	97,613.68	23.75	
GNMA	2009 AB RMRB	6.10	10/30/01	05/20/31	31,621.93	35,658.79			(384.51)		31,237.42	35,270.17	(4.11)	
FNMA	2009 AB RMRB	6.10	03/15/01	02/01/31	64,426.96	72,817.28			(659.99)		63,766.97	72,133.20	(24.09)	
GNMA	2009 AB RMRB	6.10	02/25/02	02/20/32	476,001.18	545,121.33			(4,686.53)		471,314.65	541,111.67	676.87	
GNMA	2009 AB RMRB	6.10	03/21/02	03/20/32	91,919.22	103,653.68			(955.13)		90,964.09	102,710.32	11.77	
GNMA	2009 AB RMRB	6.10	04/17/02	03/20/32	207,313.99	233,984.86			(2,073.41)		205,240.58	231,962.84	51.39	
GNMA	2009 AB RMRB	6.10	04/29/02	04/20/32	189,274.06	213,442.46			(1,793.74)		187,480.32	211,695.27	46.55	
GNMA	2009 AB RMRB	6.10	06/19/02	04/20/32	81,463.43	72,244.33			(1,104.96)		71,139.37	80,319.19	(39.28)	
GNMA	2009 AB RMRB	6.10	06/28/02	06/20/32	49,957.60	56,328.69			(412.85)		49,544.75	55,937.01	21.17	
GNMA	2009 AB RMRB	6.10	01/30/03	01/20/33	89,232.74	100,639.36			(692.89)		88,539.85	99,984.51	38.04	
GNMA	2009 AB RMRB				58,401.97	66,175.86			(58,401.97)				(7,773.89)	
FNMA	2009 AB RMRB	6.10	01/28/02	11/01/31	111,213.01	125,734.09			(1,067.64)		110,145.37	124,626.18	(40.27)	
FNMA	2009 AB RMRB	6.10	04/17/02	02/01/32	28,800.52	32,642.80			(244.63)		28,555.89	32,364.96	(33.21)	
GNMA	2009 AB RMRB	5.75	10/29/09	09/20/39	77,266.35	87,031.97			(345.37)		76,920.98	86,457.43	(229.17)	
GNMA	2009 AB RMRB	5.75	11/24/09	11/20/39	649,836.98	741,491.38			(3,527.25)		646,309.73	735,901.11	(2,063.02)	
GNMA	2009 AB RMRB	5.75	11/24/09	09/20/39	123,849.61	139,528.17			(566.69)		123,282.92	138,587.54	(373.94)	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	342,828.97	384,284.16			(1,498.68)		341,330.29	381,757.27	(1,028.21)	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	272,187.86	306,622.40			(1,148.23)		271,039.63	304,658.94	(815.23)	
GNMA	2009 AB RMRB	5.75	12/17/09	11/20/39	479,412.90	539,418.68			(2,147.11)		477,265.79	540,136.63	2,865.06	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	1,496,268.15	1,748,310.71			(6,824.52)		1,489,443.63	1,736,649.89	(4,836.30)	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	465,135.98	524,854.78			(2,124.67)		463,011.31	521,298.92	(1,431.19)	
GNMA	2009 AB RMRB	5.75	12/29/09	11/20/39	88,988.36	100,102.37			(539.45)		88,448.91	99,273.39	(289.53)	
GNMA	2009 AB RMRB	5.75	01/20/10	12/20/39	457,436.95	515,710.02			(2,578.60)		454,858.35	511,664.92	(1,466.50)	
GNMA	2009 AB RMRB	5.75	01/27/10	01/20/40	1,658,558.91	1,934,850.14			(7,580.87)		1,650,978.04	1,921,936.65	(5,332.62)	
GNMA	2009 AB RMRB	5.75	01/27/10	12/20/39	107,670.45	121,123.43			(485.99)		107,184.46	120,313.99	(323.45)	
GNMA	2009 AB RMRB	5.75	02/17/10	01/20/40	514,608.42	579,054.48			(2,376.15)		512,232.27	582,379.47	5,701.14	
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	529,978.61	593,170.74			(2,395.70)		527,582.91	589,169.22	(1,605.82)	
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	167,047.51	188,173.72			(111,117.55)		55,929.96	62,790.57	(14,265.60)	
GNMA	2009 AB RMRB	5.75	02/23/10	02/20/40	1,041,180.69	1,214,490.91			(120,179.86)		921,000.83	1,061,891.08	(32,419.97)	
GNMA	2009 AB RMRB	5.75	02/23/10	01/20/40	238,880.91	269,104.05			(1,046.96)		237,833.95	267,329.60	(727.49)	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	1,120,388.97	1,298,902.61			(70,966.00)		1,049,422.97	1,212,307.06	(15,629.55)	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	107,458.14	121,056.45			(460.12)		106,998.02	120,270.40	(325.93)	
GNMA	2009 AB RMRB	5.75	03/16/10	12/20/39	115,465.55	130,066.37			(499.42)		114,966.13	129,218.49	(348.46)	
GNMA	2009 AB RMRB	5.75	03/30/10	01/20/40	446,494.90	502,427.60			(1,962.87)		444,532.03	499,828.64	(636.09)	
GNMA	2009 AB RMRB	5.75	03/30/10	02/20/40	123,901.54	139,589.82			(532.26)		123,369.28	138,680.27	(377.29)	
GNMA	2009 AB RMRB	5.75	04/22/10	03/20/40	415,307.52	468,578.84			(1,841.37)		413,466.15	465,466.73	(1,270.74)	
GNMA	2009 AB RMRB	5.75	04/22/10	04/20/40	310,808.08	350,203.96			(131,278.82)		179,529.26	201,569.73	(17,355.41)	
GNMA	2009 AB RMRB	5.75	06/15/10	04/20/40	364,845.06	411,093.42			(1,536.26)		363,308.80	408,464.36	(1,092.80)	
GNMA	2009 AB RMRB	5.75	06/15/10	03/20/40	168,766.02	190,110.40			(715.06)		168,050.96	188,891.02	(504.32)	
GNMA	2009 AB RMRB	5.75	07/20/10	07/20/40	695,526.39	791,888.57			(85,980.30)		609,546.09	685,834.88	(20,073.39)	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	102,407.46	115,373.95			(440.21)		101,967.25	114,617.81	(315.93)	
GNMA	2009 AB RMRB	5.75	07/28/10	06/20/40	59,798.21	67,368.09			(315.11)		59,483.10	66,861.25	(191.73)	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	932,215.24	1,068,016.51			(99,439.37)		832,775.87	942,714.71	(25,862.43)	
GNMA	2009 AB RMRB	5.75	08/17/10	08/20/40	1,641,400.54	1,887,874.94			(7,118.70)		1,634,281.84	1,905,421.41	24,665.17	
GNMA	2009 AB RMRB	5.75	08/17/10	06/20/40	91,118.89	102,659.13			(387.50)		90,731.39	101,989.92	(281.71)	
GNMA	2009 AB RMRB	5.75	08/24/10	08/20/40	1,503,693.33	1,716,649.10			(6,649.41)		1,497,043.92	1,705,234.35	(4,765.34)	
GNMA	2009 AB RMRB	5.75	09/14/10	08/20/40	2,279,660.17	2,597,816.09			(139,235.19)		2,140,424.98	2,432,105.76	(26,475.14)	
GNMA	2009 AB RMRB	5.75	09/14/10	05/20/40	93,267.80	105,080.21			(392.40)		92,875.40	104,400.91	(286.90)	
GNMA	2009 AB RMRB	5.75	06/22/10	06/20/40	567,609.51	641,850.17			(2,637.77)		564,971.74	637,430.71	(1,781.69)	
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	120,203.92	135,270.43			(588.13)		119,615.79	134,304.47	(377.83)	

Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	113,632.43	128,013.97			(479.84)		113,152.59	127,184.57	(349.56)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	731,058.21	822,721.32			(3,170.21)		727,888.00	829,705.74	10,154.63	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	107,893.56	121,562.17			(455.46)		107,438.10	120,775.84	(330.87)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	171,987.93	193,758.98			(738.35)		171,249.58	192,488.29	(532.34)	
GNMA	2009 AB RMRB	5.75	06/29/10	05/20/40	151,049.57	169,826.39			(1,070.09)		149,979.48	168,248.03	(508.27)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	262,432.53	294,137.97			(1,097.48)		261,335.05	292,238.31	(802.18)	
GNMA	2009 AB RMRB	5.75	07/20/10	06/20/40	1,135,207.23	1,326,404.62			(4,925.01)		1,130,282.22	1,317,760.62	(3,718.99)	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	1,410,549.85	1,610,358.40			(123,202.61)		1,287,347.24	1,459,934.41	(27,221.38)	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	521,767.88	590,792.17			(2,334.49)		519,433.39	586,817.31	(1,640.37)	
GNMA	2009 AB RMRB	5.75	09/29/10	09/20/40	304,289.41	343,993.38			(1,380.59)		302,908.82	341,659.26	(953.53)	
FNMA	2009 AB RMRB	5.75	08/17/10	05/01/40	61,207.72	68,594.02			(259.37)		60,948.35	67,527.96	(806.69)	
Repo Agmt	2009 AB RMRB	0.07	10/30/15	11/02/15	1.00	1.00					1.00	1.00	-	
FNMA	2009 AB RMRB	5.35	03/15/01	10/01/30	95,558.57	106,364.33			(2,689.85)		92,868.72	103,200.37	(474.11)	
GNMA	2009 AB RMRB	5.35	06/18/01	03/01/31	21,272.80	23,656.20			(1,110.13)		20,162.67	22,378.35	(167.72)	
GNMA	2009 AB RMRB	5.35	03/18/02	02/20/32	30,897.82	34,048.16			(303.49)		30,594.33	33,581.25	(163.42)	
GNMA	2009 AB RMRB	5.49	04/16/04	04/20/34	41,282.24	45,797.28			(386.75)		40,895.49	45,121.22	(289.31)	
GNMA	2009 AB RMRB	4.85	10/18/11	07/15/41	72,635.44	79,552.51			(364.94)		72,270.50	78,889.03	(298.54)	
GNMA	2009 AB RMRB	4.25	06/28/11	05/15/41	75,810.40	81,389.29			(382.47)		75,427.93	80,722.22	(284.60)	
GNMA	2009 AB RMRB	5.00	07/14/11	04/15/41	95,777.66	105,433.01			(428.19)		95,349.47	104,661.30	(343.52)	
GNMA	2009 AB RMRB	3.85	10/27/11	09/15/41	117,961.36	124,674.54			(812.90)		117,148.46	123,772.03	(89.61)	
GNMA	2009 AB RMRB	3.10	08/15/12	06/15/42	147,338.43	150,481.16			(819.18)		146,519.25	149,785.16	123.18	
GNMA	2009 AB RMRB	3.10	09/17/12	09/15/42	86,625.49	88,435.10			(594.42)		86,031.07	87,948.70	108.02	
GNMA	2009 AB RMRB	2.60	11/15/12	10/15/42	187,427.67	185,247.89			(2,952.21)		184,475.46	181,942.61	(353.07)	
GNMA	2009 AB RMRB				120,127.01	119,143.17			(120,127.01)				983.84	
GNMA	2009 AB RMRB	3.70	11/28/12	07/15/42	124,416.99	130,726.18			(626.91)		123,790.08	130,115.75	16.48	
GNMA	2009 AB RMRB	3.70	11/28/12	11/15/42	121,309.26	127,457.21			(598.96)		120,710.30	126,871.35	13.10	
GNMA	2009 AB RMRB	3.45	12/28/12	09/15/42	80,394.11	83,567.27			(423.61)		79,970.50	83,243.69	100.03	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	106,267.49	110,446.99			(548.10)		105,719.39	110,034.86	135.97	
GNMA	2009 AB RMRB	3.45	12/28/12	10/15/42	141,955.35	147,559.75			(737.88)		141,217.47	146,998.91	177.04	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	215,575.44	224,075.58			(1,209.43)		214,366.01	223,133.58	267.43	
GNMA	2009 AB RMRB	3.25	01/29/13	01/15/43	832,599.49	860,025.32			(127,781.26)		704,818.23	726,146.03	(6,098.03)	
Repo Agmt	2009 AB RMRB	0.07	10/30/15	11/02/15	1,453,847.88	1,453,847.88	286,319.49				1,740,167.37	1,740,167.37	-	
2009 AB RMRB Total					37,956,768.37	42,567,486.92	885,399.66	0.00	(1,483,650.85)	0.00	37,358,517.18	41,800,187.90	(169,047.83)	0.00
Repo Agmt	2009C-1 RMRB	0.07	10/30/15	11/02/15	4,305,763.90	4,305,763.90	2,308,794.19				6,614,558.09	6,614,558.09	-	
GNMA	2009C-1 RMRB	5.10	08/11/11	07/15/41	528,073.59	587,930.70			(123,850.67)		404,222.92	445,574.90	(18,505.13)	
GNMA	2009C-1 RMRB	5.10	08/30/11	06/15/41	72,240.62	79,752.92			(314.44)		71,926.18	79,278.47	(160.01)	
GNMA	2009C-1 RMRB	5.24	08/24/10	08/20/40	1,500,049.23	1,653,549.25			(7,589.30)		1,492,459.93	1,640,392.53	(5,567.42)	
GNMA	2009C-1 RMRB	5.24	09/14/10	08/20/40	696,210.21	772,939.52			(3,745.34)		692,464.87	766,565.51	(2,628.67)	
GNMA	2009C-1 RMRB	5.24	09/21/10	09/20/40	939,880.22	1,041,208.61			(4,309.69)		935,570.53	1,033,412.41	(3,486.51)	
GNMA	2009C-1 RMRB	5.00	09/21/10	09/15/40	1,505,605.65	1,673,194.59			(116,230.10)		1,389,375.55	1,537,093.94	(19,870.55)	
GNMA	2009C-1 RMRB	5.00	09/28/10	09/15/40	223,289.30	245,794.64			(1,199.99)		222,089.31	244,016.20	(578.45)	
GNMA	2009C-1 RMRB	5.00	10/19/10	09/15/40	1,415,464.65	1,577,025.77			(8,499.96)		1,406,964.69	1,565,107.52	(3,418.29)	
GNMA	2009C-1 RMRB	5.24	10/19/10	10/20/40	1,477,919.93	1,664,773.39			(115,012.21)		1,362,907.72	1,530,872.52	(18,888.66)	
GNMA	2009C-1 RMRB	5.00	10/28/10	10/15/40	1,396,840.04	1,553,062.62			(7,250.02)		1,389,590.02	1,542,472.70	(3,339.90)	
GNMA	2009C-1 RMRB	5.75	10/28/10	09/20/40	593,693.75	668,796.51			(2,681.70)		591,012.05	664,333.50	(1,781.31)	
GNMA	2009C-1 RMRB	4.90	10/28/10	10/20/40	2,468,766.73	2,660,688.66			(12,062.41)		2,456,704.32	2,641,276.52	(7,349.73)	
GNMA	2009C-1 RMRB	5.24	10/28/10	10/20/40	490,878.09	539,057.77			(2,351.11)		488,526.98	534,907.72	(1,798.94)	
GNMA	2009C-1 RMRB	4.90	11/18/10	11/20/40	1,243,930.55	1,343,768.40			(121,416.53)		1,122,514.02	1,209,486.38	(12,865.49)	
GNMA	2009C-1 RMRB	4.85	11/18/10	11/20/40	1,239,040.19	1,345,238.31			(133,554.18)		1,105,486.01	1,200,270.36	(11,413.77)	
GNMA	2009C-1 RMRB	4.90	11/18/10	11/20/40	1,601,547.12	1,725,715.09			(144,661.01)		1,456,886.11	1,563,908.98	(17,145.10)	
GNMA	2009C-1 RMRB	4.85	11/18/10	11/20/40	1,792,242.11	1,932,377.52			(9,479.76)		1,782,762.35	1,917,467.87	(5,429.89)	
GNMA	2009C-1 RMRB	5.00	12/07/10	11/15/40	432,325.22	475,812.83			(2,032.90)		430,292.32	476,660.64	2,880.71	
GNMA	2009C-1 RMRB	4.25	12/21/10	09/15/40	63,468.66	68,225.00			(439.03)		63,029.63	67,464.39	(321.58)	
GNMA	2009C-1 RMRB	4.90	12/21/10	12/15/40	974,260.77	1,076,246.38			(4,826.14)		969,434.63	1,066,300.53	(5,119.71)	
GNMA	2009C-1 RMRB	4.85	12/21/10	11/15/40	1,700,057.15	1,872,187.91			(8,291.05)		1,691,766.10	1,857,406.90	(6,489.96)	
GNMA	2009C-1 RMRB	4.90	12/21/10	12/15/40	1,479,586.94	1,636,674.66			(7,255.21)		1,472,331.73	1,630,224.55	805.10	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending November 30, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2009C-1 RMRB	4.85	12/21/10	11/15/40	1,309,717.96	1,446,701.33			(6,260.18)		1,303,457.78	1,440,737.92	296.77	
GNMA	2009C-1 RMRB	4.49	12/21/10	10/15/40	51,345.47	55,707.27			(260.25)		51,085.22	55,113.80	(333.22)	
GNMA	2009C-1 RMRB	4.15	12/21/10	09/15/40	26,648.73	28,534.39			(154.89)		26,493.84	28,264.16	(115.34)	
GNMA	2009C-1 RMRB	5.75	12/21/10	09/15/40	143,705.40	161,190.32			(632.90)		143,072.50	160,571.98	14.56	
GNMA	2009C-1 RMRB	5.00	12/29/10	10/15/40	383,079.53	421,739.89			(1,902.34)		381,177.19	418,837.46	(1,000.09)	
GNMA	2009C-1 RMRB	4.80	02/15/11	01/15/41	397,015.75	435,506.44			(3,096.63)		393,919.12	430,916.01	(1,493.80)	
GNMA	2009C-1 RMRB	4.80	02/15/11	02/15/41	1,000,078.41	1,104,896.62			(85,387.22)		914,691.19	1,008,072.00	(11,437.40)	
GNMA	2009C-1 RMRB	4.45	02/15/11	01/15/41	2,032,646.86	2,214,487.45			(163,938.01)		1,868,708.85	2,024,540.48	(26,008.96)	
GNMA	2009C-1 RMRB	4.85	02/24/11	12/15/40	292,324.45	319,767.87			(1,392.28)		290,932.17	317,276.07	(1,099.52)	
GNMA	2009C-1 RMRB	4.85	02/24/11	01/15/41	593,768.22	655,033.20			(2,839.69)		590,928.53	650,795.48	(1,398.03)	
GNMA	2009C-1 RMRB	3.70	02/24/11	01/15/41	61,751.60	64,921.31			(352.29)		61,399.31	64,459.45	(109.57)	
GNMA	2009C-1 RMRB	4.80	02/24/11	01/15/41	481,402.60	529,148.12			(92,301.80)		389,100.80	424,294.98	(12,551.34)	
GNMA	2009C-1 RMRB	4.45	02/24/11	02/15/41	1,867,925.74	2,029,277.20			(9,550.20)		1,858,375.54	2,012,063.23	(7,663.77)	
GNMA	2009C-1 RMRB	4.85	01/20/11	12/15/40	885,471.56	970,352.89			(125,974.75)		759,496.81	829,697.12	(14,681.02)	
GNMA	2009C-1 RMRB	4.85	01/20/11	12/15/40	2,366,511.40	2,618,308.20			(11,497.80)		2,355,013.60	2,602,925.87	(3,884.53)	
GNMA	2009C-1 RMRB	4.80	01/20/11	12/15/40	1,335,644.68	1,474,511.65			(7,346.73)		1,328,297.95	1,465,564.25	(1,600.67)	
GNMA	2009C-1 RMRB	4.90	01/26/11	01/15/41	137,728.87	151,198.74			(654.18)		137,074.69	150,078.95	(465.61)	
GNMA	2009C-1 RMRB	4.90	01/26/11	12/15/40	568,201.47	625,425.03			(2,702.11)		565,499.36	620,081.35	(2,641.57)	
GNMA	2009C-1 RMRB	5.00	01/26/11	10/15/40	74,943.51	82,505.31			(349.32)		74,594.19	81,967.08	(188.91)	
GNMA	2009C-1 RMRB	4.05	01/26/11	12/15/40	166,016.01	177,052.75			(894.21)		165,121.80	175,560.80	(597.74)	
GNMA	2009C-1 RMRB	4.80	01/26/11	01/15/41	3,337,136.67	3,686,801.87			(283,368.81)		3,053,767.86	3,365,527.05	(37,906.01)	
GNMA	2009C-1 RMRB	4.45	01/26/11	01/15/41	1,571,932.46	1,713,673.64			(87,944.72)		1,483,987.74	1,608,969.23	(16,759.69)	
GNMA	2009C-1 RMRB	4.10	01/26/11	11/15/40	152,018.87	162,447.36			(807.38)		151,211.49	161,043.26	(596.72)	
GNMA	2009C-1 RMRB	4.45	02/24/11	02/20/41	254,592.64	267,890.01			(1,264.50)		253,328.14	265,561.35	(1,064.16)	
GNMA	2009C-1 RMRB	4.80	03/16/11	02/15/41	223,731.40	244,945.61			(1,075.11)		222,656.29	242,938.05	(932.45)	
GNMA	2009C-1 RMRB	4.45	03/16/11	02/15/41	1,018,333.17	1,113,282.57			(5,197.62)		1,013,135.55	1,102,929.78	(5,155.17)	
GNMA	2009C-1 RMRB				143,489.47	157,242.93			(143,489.47)				(13,753.46)	
GNMA	2009C-1 RMRB	5.00	03/29/11	03/15/41	2,993,260.08	3,308,809.55			(14,718.18)		2,978,541.90	3,305,943.22	(11,851.85)	
GNMA	2009C-1 RMRB	3.70	03/29/11	02/15/41	351,993.26	370,057.56			(2,211.62)		349,781.64	367,214.76	(631.18)	
GNMA	2009C-1 RMRB	4.45	03/29/11	03/15/41	352,595.46	382,340.39			(68,881.13)		283,714.33	304,975.86	(8,483.40)	
GNMA	2009C-1 RMRB	3.70	03/29/11	02/15/41	140,400.12	147,608.26			(64,954.91)		75,445.21	79,173.71	(3,479.64)	
GNMA	2009C-1 RMRB	4.45	04/14/11	03/15/41	1,006,191.11	1,099,344.28			(117,692.99)		888,498.12	956,716.98	(24,934.31)	
GNMA	2009C-1 RMRB	5.00	04/14/11	04/15/41	1,659,921.15	1,846,413.32			(98,291.10)		1,561,630.05	1,745,871.20	(2,251.02)	
GNMA	2009C-1 RMRB	5.10	04/14/11	04/15/41	1,488,825.71	1,665,117.59			(7,402.00)		1,481,423.71	1,653,624.43	(4,091.16)	
GNMA	2009C-1 RMRB	4.80	04/14/11	03/15/41	179,901.75	196,929.45			(1,010.43)		178,891.32	195,165.06	(753.96)	
GNMA	2009C-1 RMRB	5.00	04/28/11	04/15/41	982,219.16	1,100,684.59			(4,504.80)		977,714.36	1,093,651.71	(2,528.08)	
GNMA	2009C-1 RMRB	5.00	04/28/11	03/20/41	177,461.22	185,306.78			(798.25)		176,662.97	184,149.95	(358.58)	
GNMA	2009C-1 RMRB	4.85	04/28/11	01/15/41	93,960.20	103,016.08			(464.91)		93,495.29	102,194.09	(357.08)	
GNMA	2009C-1 RMRB	4.45	04/28/11	03/15/41	468,025.74	507,658.16			(2,306.57)		465,719.17	502,678.64	(2,672.95)	
GNMA	2009C-1 RMRB	5.10	04/28/11	04/15/41	3,003,681.76	3,351,327.92			(14,137.60)		2,989,544.16	3,329,784.21	(7,406.11)	
GNMA	2009C-1 RMRB	4.45	04/28/11	04/15/41	684,784.64	741,245.14			(3,407.94)		681,376.70	737,045.17	(792.03)	
GNMA	2009C-1 RMRB	5.00	05/17/11	09/15/40	116,933.22	128,738.80			(546.48)		116,386.74	127,895.06	(297.26)	
GNMA	2009C-1 RMRB	4.80	05/17/11	01/15/41	193,203.81	211,534.99			(132,095.02)		61,108.79	66,636.08	(12,803.89)	
GNMA	2009C-1 RMRB	3.70	05/17/11	02/15/41	271,375.51	285,307.93			(1,507.72)		269,867.79	283,318.00	(482.21)	
GNMA	2009C-1 RMRB	4.45	05/17/11	02/15/41	550,072.46	595,442.42			(2,853.50)		547,218.96	591,313.86	(1,275.06)	
GNMA	2009C-1 RMRB	5.00	05/17/11	05/15/41	1,178,710.62	1,320,815.92			(123,329.15)		1,055,381.47	1,171,621.13	(25,865.64)	
GNMA	2009C-1 RMRB	4.25	05/17/11	02/15/41	107,545.17	115,609.98			(641.16)		106,904.01	114,427.91	(540.91)	
GNMA	2009C-1 RMRB	4.85	05/17/11	05/15/41	1,978,379.66	2,187,138.29			(9,452.41)		1,968,927.25	2,176,215.92	(1,469.96)	
GNMA	2009C-1 RMRB	4.35	05/17/11	04/15/41	463,110.78	500,173.52			(120,617.69)		342,493.09	367,481.37	(12,074.46)	
GNMA	2009C-1 RMRB	5.10	05/17/11	05/15/41	1,170,310.74	1,299,934.36			(5,856.85)		1,164,453.89	1,299,868.24	(5,790.73)	
GNMA	2009C-1 RMRB	4.45	06/14/11	02/15/41	188,486.71	204,187.65			(957.85)		187,528.86	202,056.72	(1,173.08)	
GNMA	2009C-1 RMRB	5.00	06/14/11	05/15/41	1,135,707.17	1,256,648.64			(5,155.85)		1,130,551.32	1,254,832.84	(3,340.05)	
GNMA	2009C-1 RMRB	4.85	06/14/11	05/15/41	3,127,413.01	3,455,259.73			(258,508.56)		2,868,904.45	3,167,471.36	(29,279.81)	
GNMA	2009C-1 RMRB				77,061.85	83,079.61			(77,061.85)				(6,017.76)	
GNMA	2009C-1 RMRB	5.10	06/14/11	04/20/41	172,085.93	179,915.84			(757.49)		171,328.44	178,810.35	(348.00)	
GNMA	2009C-1 RMRB	5.10	06/14/11	05/15/41	2,284,695.49	2,549,217.47			(188,108.62)		2,096,586.87	2,327,693.58	(33,415.27)	
GNMA	2009C-1 RMRB	5.00	06/28/11	05/15/41	465,281.25	514,619.67			(2,082.61)		463,198.64	511,575.11	(961.95)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2009C-1 RMRB	4.85	06/21/11	05/15/41	1,242,176.07	1,373,424.46			(6,622.44)		1,235,553.63	1,365,150.91	(1,651.11)	
GNMA	2009C-1 RMRB	4.70	06/21/11	05/15/41	170,310.40	185,735.41			(793.00)		169,517.40	184,173.87	(768.54)	
GNMA	2009C-1 RMRB	5.10	06/28/11	06/15/41	783,509.15	865,299.71			(3,468.49)		780,040.66	874,371.02	12,539.80	
GNMA	2009C-1 RMRB	4.85	06/28/11	06/15/41	1,444,938.78	1,599,417.22			(9,314.12)		1,435,624.66	1,589,767.71	(335.39)	
GNMA	2009C-1 RMRB	4.45	11/30/11	11/15/41	826,824.16	902,693.55			(106,044.16)		720,780.00	776,121.49	(20,527.90)	
GNMA	2009C-1 RMRB	4.45	11/14/11	10/15/41	2,030,943.25	2,211,839.33			(9,794.18)		2,021,149.07	2,191,309.57	(10,735.58)	
GNMA	2009C-1 RMRB	4.45	11/30/11	10/15/41	1,647,145.48	1,787,943.50			(8,599.19)		1,638,546.29	1,773,021.81	(6,322.50)	
GNMA	2009C-1 RMRB	4.60	11/14/11	09/15/41	195,656.34	212,782.14			(906.57)		194,749.77	210,828.31	(1,047.26)	
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	1,169,209.94	1,276,976.05			(5,805.00)		1,163,404.94	1,265,668.26	(5,502.79)	
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	91,894.72	99,443.87			(658.85)		91,235.87	98,235.48	(549.54)	
GNMA	2009C-1 RMRB	3.85	11/28/11	10/15/41	62,449.24	65,991.36			(355.62)		62,093.62	65,500.07	(135.67)	
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	553,613.22	600,609.45			(2,745.01)		550,868.21	594,788.95	(3,075.49)	
FNMA	2009C-1 RMRB	4.85	01/11/11	10/01/40	81,921.04	88,594.33			(388.62)		81,532.42	87,584.57	(621.14)	
FNMA	2009C-1 RMRB	4.35	06/14/11	02/01/41	83,508.37	89,981.10			(1,774.13)		81,734.24	87,355.10	(851.87)	
Repo Agmt	2009C-1 RMRB	0.07	10/30/15	11/02/15	0.20	0.20					0.20	0.20	-	
	2009C-1 RMRB Total				86,465,992.62	94,666,550.49	2,308,794.19	0.00	(3,365,272.76)	0.00	85,409,514.05	93,101,124.13	(508,947.79)	0.00
Repo Agmt	1999 B-D RMRB	0.07	10/30/15	11/02/15	396,518.36	396,518.36	355,253.38				751,771.74	751,771.74	-	
	1999 B-D RMRB Total				396,518.36	396,518.36	355,253.38	0.00	0.00	0.00	751,771.74	751,771.74	0.00	0.00
Repo Agmt	1999 A RMRB	0.07	10/30/15	11/02/15	16,199.23	16,199.23					16,199.23	16,199.23	-	
	1999 A RMRB Total				16,199.23	16,199.23	0.00	0.00	0.00	0.00	16,199.23	16,199.23	0.00	0.00
Repo Agmt	2009 C-2 2011B RMRB	0.07	10/30/15	11/02/15	4,197,726.47	4,197,726.47	699,158.45				4,896,884.92	4,896,884.92	-	
GNMA	2009 C-2 2011B RMRB	4.10	12/22/11	12/15/41	4,950,076.53	5,317,570.21			(372,528.75)		4,577,547.78	4,892,299.96	(52,741.50)	
GNMA	2009 C-2 2011B RMRB	4.45	08/11/11	07/15/41	1,143,944.38	1,241,877.46			(5,663.33)		1,138,281.05	1,231,824.99	(4,389.14)	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	1,515,507.54	1,640,642.99			(7,404.64)		1,508,102.90	1,635,311.37	2,073.02	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	982,597.85	1,066,835.96			(5,122.57)		977,475.28	1,056,484.60	(5,228.79)	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	1,260,654.27	1,364,670.87			(222,963.77)		1,037,690.50	1,117,364.40	(24,342.70)	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	2,262,732.36	2,471,333.63			(117,809.80)		2,144,922.56	2,333,525.57	(19,998.26)	
GNMA	2009 C-2 2011B RMRB	3.85	09/22/11	09/15/41	202,550.38	214,039.04			(1,114.50)		201,435.88	212,484.64	(439.90)	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	1,612,721.25	1,750,641.18			(85,748.78)		1,526,972.47	1,652,352.18	(12,540.22)	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	3,545,379.08	3,861,768.74			(290,121.65)		3,255,257.43	3,519,551.81	(52,095.28)	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	10/15/41	2,224,295.89	2,414,673.36			(10,647.37)		2,213,648.52	2,395,544.00	(8,481.99)	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	402,789.81	436,450.96			(1,941.97)		400,847.84	432,362.50	(2,146.49)	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	633,430.42	690,825.58			(2,982.72)		630,447.70	684,804.93	(3,037.93)	
GNMA	2009 C-2 2011B RMRB	4.45	02/15/11	01/15/41	1,876,513.05	2,031,738.17			(9,610.16)		1,866,902.89	2,025,328.23	(3,200.22)	
GNMA	2009 C-2 2011B RMRB	4.45	02/24/11	02/15/41	3,025,842.69	3,279,226.74			(237,873.21)		2,787,969.48	3,014,324.71	(27,028.82)	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/11	01/15/41	1,767,083.76	1,919,954.18			(124,908.11)		1,642,175.65	1,776,801.22	(18,244.85)	
GNMA	2009 C-2 2011B RMRB	4.45	03/16/11	02/15/41	2,147,469.74	2,340,376.91			(11,020.42)		2,136,449.32	2,317,833.82	(11,522.67)	
GNMA	2009 C-2 2011B RMRB	4.45	03/29/11	03/15/41	1,085,498.11	1,183,323.25			(6,414.06)		1,079,084.05	1,170,676.75	(6,232.44)	
GNMA	2009 C-2 2011B RMRB	4.45	09/15/11	09/15/41	3,285,347.36	3,566,507.40			(301,503.77)		2,983,843.59	3,219,537.40	(45,466.23)	
GNMA	2009 C-2 2011B RMRB	2.50	01/17/12	12/15/41	730,628.31	717,111.67			(4,732.59)		725,895.72	710,354.28	(2,024.80)	
GNMA	2009 C-2 2011B RMRB	4.10	12/07/11	11/15/41	2,645,033.17	2,834,100.10			(29,738.73)		2,615,294.44	2,802,627.95	(1,733.42)	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	609,635.42	659,851.08			(78,666.79)		530,968.63	571,736.39	(9,447.90)	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	555,640.29	602,025.14			(2,671.69)		552,968.60	596,520.41	(2,833.04)	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	10/15/41	154,236.59	166,931.80			(728.19)		153,508.40	165,296.31	(907.30)	
GNMA	2009 C-2 2011B RMRB	3.85	12/07/11	10/15/41	64,742.78	68,422.11			(334.14)		64,408.64	67,947.89	(140.08)	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	245,600.52	265,027.52			(1,149.94)		244,450.58	262,405.47	(1,472.11)	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	535,880.47	581,140.94			(126,214.77)		409,665.70	439,218.98	(15,707.19)	
GNMA	2009 C-2 2011B RMRB	4.60	01/17/12	09/15/41	58,961.21	64,115.01			(408.57)		58,552.64	63,380.31	(326.13)	
GNMA	2009 C-2 2011B RMRB	4.10	01/17/12	01/15/42	7,247,508.90	7,758,965.60			(159,129.38)		7,088,379.52	7,581,376.32	(18,459.90)	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	2,934,649.60	3,185,562.17			(123,056.98)		2,811,592.62	3,042,424.41	(20,080.78)	
GNMA	2009 C-2 2011B RMRB	3.85	10/27/11	09/15/41	49,988.21	52,825.04			(277.86)		49,710.35	52,438.95	(108.23)	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	1,646,025.89	1,791,435.84			(19,798.14)		1,626,227.75	1,769,270.77	(2,366.93)	
GNMA	2009 C-2 2011B RMRB	3.45	02/10/12	02/15/42	1,058,475.15	1,104,412.97			(120,543.95)		937,931.20	974,510.51	(9,358.51)	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	12/15/41	160,432.80	173,626.79			(748.22)		159,684.58	171,940.37	(938.20)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	2009 C-2 2011B RMRB	4.10	01/26/12	01/15/42	2,859,610.99	3,057,953.61			(14,439.63)		2,845,171.36	3,042,996.14	(517.84)	
GNMA	2009 C-2 2011B RMRB	2.50	01/26/12	01/15/42	369,016.86	362,190.05			(2,860.14)		366,156.72	358,317.30	(1,012.61)	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	11/15/41	128,748.42	139,328.97			(603.02)		128,145.40	137,976.71	(749.24)	
GNMA	2009 C-2 2011B RMRB	4.10	02/14/12	01/15/42	929,257.51	998,226.93			(5,014.03)		924,243.48	990,493.17	(2,719.73)	
GNMA	2009 C-2 2011B RMRB	4.10	02/23/12	01/15/42	802,867.76	864,752.81			(4,088.49)		798,779.27	858,504.00	(2,160.32)	
GNMA	2009 C-2 2011B RMRB	2.50	02/23/12	01/15/42	623,304.71	612,777.10			(3,965.85)		619,338.86	607,075.95	(1,735.30)	
GNMA	2009 C-2 2011B RMRB	3.70	05/15/12	05/15/42	3,148,597.25	3,323,060.99			(138,453.15)		3,010,144.10	3,166,159.84	(18,448.00)	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	121,469.33	126,266.15			(642.98)		120,826.35	125,536.16	(87.01)	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	787,021.63	821,036.71			(4,199.15)		782,822.48	816,217.69	(619.87)	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	1,924,888.56	2,008,486.51			(11,099.12)		1,913,789.44	1,995,833.63	(1,553.76)	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	969,759.75	1,018,955.63			(5,136.06)		964,623.69	1,014,610.47	(790.90)	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,324,885.31	1,397,926.23			(6,933.00)		1,317,952.31	1,386,354.02	(4,639.21)	
GNMA	2009 C-2 2011B RMRB	2.85	06/15/12	05/15/42	76,120.35	76,545.86			(445.39)		75,674.96	75,965.55	(134.92)	
GNMA	2009 C-2 2011B RMRB	3.10	06/15/12	05/15/42	97,641.57	99,724.26			(548.65)		97,092.92	99,054.20	(121.41)	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	03/15/42	117,621.55	122,295.83			(631.02)		116,990.53	121,571.88	(92.93)	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	05/15/42	127,235.18	132,248.25			(673.53)		126,561.65	131,487.43	(87.29)	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	06/15/42	3,496,758.26	3,648,552.54			(278,629.33)		3,218,128.93	3,343,829.06	(26,094.15)	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	2,862,470.84	3,020,164.37			(215,966.69)		2,646,504.15	2,777,320.86	(26,876.82)	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	4,223,211.40	4,455,994.81			(263,906.90)		3,959,304.50	4,164,594.43	(27,493.48)	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	03/15/42	62,035.87	64,495.59			(331.99)		61,703.88	64,116.50	(47.10)	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	05/15/42	629,998.41	657,031.62			(3,450.25)		626,548.16	653,076.20	(505.17)	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	1,674,744.83	1,759,838.60			(8,815.41)		1,665,929.42	1,752,357.82	(1,334.63)	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	1,693,580.57	1,779,648.34			(181,764.99)		1,511,815.58	1,586,544.63	(11,338.72)	
GNMA	2009 C-2 2011B RMRB	2.85	07/16/12	04/15/42	166,636.39	167,567.89			(986.35)		165,650.04	166,286.14	(295.40)	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	05/15/42	286,667.74	298,039.85			(1,529.47)		285,138.27	296,292.88	(217.50)	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	06/15/42	871,385.07	909,107.33			(4,664.12)		866,720.95	903,764.61	(678.60)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	2,330,078.00	2,458,442.00			(115,310.19)		2,214,767.81	2,329,669.96	(13,461.85)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	3,337,973.43	3,521,995.89			(148,063.00)		3,189,910.43	3,355,466.78	(18,466.11)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	3,823,624.17	4,034,229.37			(137,518.91)		3,686,105.26	3,877,303.52	(19,406.94)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	382,252.79	401,633.01			(1,934.80)		380,317.99	399,098.09	(600.12)	
GNMA	2009 C-2 2011B RMRB	3.45	07/27/12	04/15/42	62,164.31	64,635.34			(330.72)		61,833.59	64,255.61	(49.01)	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	04/15/42	118,395.22	124,446.40			(1,470.72)		116,924.50	122,732.14	(243.54)	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,468,673.04	1,549,552.82			(7,977.54)		1,460,695.50	1,536,447.11	(5,128.17)	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,608,517.22	1,697,066.10			(93,204.25)		1,515,312.97	1,593,881.96	(9,979.89)	
Repo Agmt	2009 C-2 2011B RMRB	0.07	10/30/15	11/02/15	0.20	0.20					0.20	0.20	-	
2009 C-2 2011B RMRB Total					100,326,814.74	106,789,954.84	699,158.45	0.00	(4,149,168.36)	0.00	96,876,804.83	102,771,939.96	(568,004.97)	0.00
GNMA	2009 C-3 RMRB	2.85	03/16/12	03/15/42	909,902.47	913,860.58			(5,537.42)		904,365.05	906,707.39	(1,615.77)	
GNMA	2009 C-3 RMRB	2.85	03/28/12	02/15/42	47,087.64	47,350.86			(283.47)		46,804.17	46,983.90	(83.49)	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	124,170.81	124,864.92			(727.51)		123,443.30	123,917.32	(220.09)	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	164,591.85	165,511.92			(964.35)		163,627.50	164,255.83	(291.74)	
GNMA	2009 C-3 RMRB	2.85	04/12/12	03/15/42	94,260.45	94,787.37			(552.27)		93,708.18	94,068.02	(167.08)	
GNMA	2009 C-3 RMRB	2.85	04/27/12	04/15/42	140,624.76	141,410.85			(823.40)		139,801.36	140,338.20	(249.25)	
GNMA	2009 C-3 RMRB	3.45	04/27/12	04/15/42	562,950.30	586,729.32			(3,284.74)		559,665.56	582,986.82	(457.76)	
GNMA	2009 C-3 RMRB	2.85	05/15/12	04/15/42	236,769.92	238,093.46			(1,381.44)		235,388.48	236,292.37	(419.65)	
GNMA	2009 C-3 RMRB	3.45	05/15/12	04/15/42	218,467.23	227,138.19			(85,452.85)		133,014.38	138,136.76	(3,548.58)	
GNMA	2009 C-3 RMRB	3.70	05/15/12	05/15/42	171,585.16	180,308.55			(877.93)		170,707.23	179,153.82	(276.80)	
Repo Agmt	2009 C-3 RMRB	0.07	10/30/15	11/02/15	34,990.49	34,990.49	118,990.69				153,981.18	153,981.18	-	
2009 C-3 RMRB Total					2,705,401.08	2,755,046.51	118,990.69	0.00	(99,885.38)	0.00	2,724,506.39	2,766,821.61	(7,330.21)	0.00
Total Residential Mortgage Revenue Bonds Investment Summary					252,409,931.88	272,299,573.13	5,821,425.58	0.00	(9,768,112.03)	0.00	248,463,245.43	267,067,850.25	(1,285,036.43)	0.00

Texas Department of Housing and Community Affairs
Collateralized Home Mortgage Revenue Bonds Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
Repo Agmt	1992 A-C CHMRB	0.07	10/30/15	11/02/15	57,909.84	57,909.84	9,332.27				67,242.11	67,242.11	-	
GIC's	1992 A-C CHMRB	6.09	06/29/92	07/02/24	274,912.22	274,912.22	178,461.02				453,373.24	453,373.24	-	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/23	13,988.53	14,211.17			(368.96)		13,619.57	13,749.18	(93.03)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	06/01/23	27,144.16	28,487.27			(947.00)		26,197.16	27,196.86	(343.41)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	02/01/25	384,137.20	426,676.77			(10,028.65)		374,108.55	415,345.59	(1,302.53)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	139,198.07	153,278.54			(4,049.45)		135,148.62	148,714.99	(514.10)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	34,209.36	37,513.90			(1,911.58)		32,297.78	35,390.13	(212.19)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	169,303.19	186,134.39			(6,588.10)		162,715.09	178,775.50	(770.79)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	344,972.67	383,187.03			(8,174.31)		336,798.36	373,924.65	(1,088.07)	
GNMA	1992 A-C CHMRB	6.91	06/30/96	12/20/22	30,536.15	30,806.63			(805.20)		29,730.95	29,912.87	(88.56)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	01/20/23	79,964.50	83,664.04			(2,186.97)		77,777.53	81,193.28	(283.79)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/23	37,430.59	38,912.02			(2,018.01)		35,412.58	36,517.33	(376.68)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	07/20/23	169,687.47	182,232.67			(4,739.53)		164,947.94	176,327.14	(1,166.00)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	08/20/23	47,168.07	48,616.39			(1,343.19)		45,824.88	47,135.07	(138.13)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	12/20/23	53,397.86	55,192.96			(1,384.14)		52,013.72	53,710.68	(98.14)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/23	24,710.10	24,849.86			(619.62)		24,090.48	24,238.09	7.85	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/25	144,523.40	157,509.20			(5,712.40)		138,811.00	150,531.94	(1,264.86)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/25	81,547.09	87,971.36			(1,801.68)		79,745.41	85,626.40	(543.28)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	06/20/25	94,728.82	103,093.87			(2,204.03)		92,524.79	100,219.28	(670.56)	
FNMA	1992 A-C CHMRB	6.91	04/28/95	06/01/23	56,918.77	59,733.53			(1,415.72)		55,503.05	58,026.99	(290.82)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/23	216,876.67	233,059.09			(8,903.19)		207,973.48	222,529.83	(1,626.07)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	01/20/25	543,086.77	594,928.67			(16,095.90)		526,990.87	576,725.03	(2,107.74)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	02/20/25	481,798.09	530,576.51			(48,126.81)		433,671.28	477,076.98	(5,372.72)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/25	502,422.57	558,466.77			(40,419.91)		462,002.66	510,591.20	(7,455.66)	
Repo Agmt	1992 A-C CHMRB	0.07	10/30/15	11/02/15	13,102.91	13,102.91	1.84				13,104.75	13,104.75	-	
1992 A-C CHMRB Total					4,023,675.07	4,365,027.61	187,795.13	0.00	(169,844.35)	0.00	4,041,625.85	4,357,179.11	(25,799.28)	0.00
Total Collateralized Home Mortgage Revenue Bonds Investment Summary					4,023,675.07	4,365,027.61	187,795.13	0.00	(169,844.35)	0.00	4,041,625.85	4,357,179.11	(25,799.28)	0.00

Texas Department of Housing and Community Affairs
Taxable Mortgage Program Investment Summary
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
GNMA	PROGRAM 79-TMP	3.25	12/28/12	12/15/42	2,135,446.20	2,206,022.70			(295,632.32)		1,839,813.88	1,895,505.05	(14,885.33)	
Repo Agmt	PROGRAM 79-TMP	0.07	10/30/15	11/02/15	2,744,752.08	2,744,752.08		(1,785,277.66)			959,474.42	959,474.42	-	
GNMA	PROGRAM 79-TMP	8.75	10/31/89	09/20/18	10,876.45	10,923.76			(829.27)		10,047.18	10,091.39	(3.10)	
GNMA	PROGRAM 79-TMP	7.50	11/30/89	10/20/18	109,015.82	114,778.40			(14,051.47)		94,964.35	99,654.64	(1,072.29)	
GNMA	PROGRAM 79-TMP	8.75	11/30/89	09/20/18	10,327.23	10,372.15			(773.25)		9,553.98	9,596.02	(2.88)	
GNMA	PROGRAM 79-TMP	8.75	01/01/90	11/20/18	31,379.42	32,066.94			(2,606.25)		28,773.17	29,181.17	(279.52)	
GNMA	PROGRAM 79-TMP	8.75	05/29/90	02/20/19	5,979.52	6,005.59			(423.91)		5,555.61	5,580.17	(1.51)	
GNMA	PROGRAM 79-TMP	8.75	04/26/90	03/20/19	39,409.68	41,343.91			(3,717.73)		35,691.95	36,914.40	(711.78)	
GNMA	PROGRAM 79-TMP	7.50	10/31/90	07/20/19	14,933.04	14,985.90			(822.35)		14,110.69	14,161.07	(2.48)	
GNMA	PROGRAM 79-TMP				400.16	400.06			(400.16)				0.10	
GNMA	PROGRAM 79-TMP	7.50	12/21/90	08/20/19	10,542.25	10,579.57			(596.70)		9,945.55	9,981.06	(1.81)	
GNMA	PROGRAM 79-TMP				767.06	767.65			(767.06)				(0.59)	
GNMA	PROGRAM 79-TMP				1,060.38	1,060.11			(1,060.38)				0.27	
GNMA	PROGRAM 79-TMP	7.50	03/28/91	11/20/19	7,556.40	7,583.15			(438.94)		7,117.46	7,142.80	(1.41)	
GNMA	PROGRAM 79-TMP	8.19	03/28/91	02/20/16	1,657.51	1,661.21			(1,178.94)		478.57	478.09	(4.18)	
GNMA	PROGRAM 79-TMP	8.75	04/29/91	02/20/20	11,305.86	11,355.83			(606.46)		10,699.40	10,747.33	(2.04)	
GNMA	PROGRAM 79-TMP				2,342.96	2,345.89			(2,342.96)				(2.93)	
GNMA	PROGRAM 79-TMP	6.19	04/29/91	04/20/16	3,548.51	3,552.80			(2,761.46)		787.05	788.28	(3.06)	
GNMA	PROGRAM 79-TMP	8.75	04/26/91	01/20/20	34,753.45	36,109.88			(1,749.88)		33,003.57	33,987.74	(372.26)	
GNMA	PROGRAM 79-TMP	6.19	10/23/92	09/20/17	23,851.98	25,709.33			(11,604.77)		12,247.21	13,188.16	(916.40)	
GNMA	PROGRAM 79-TMP	7.19	10/30/92	08/20/17	23,258.42	23,467.51			(3,945.34)		19,313.08	19,467.01	(55.16)	
GNMA	PROGRAM 79-TMP	6.00	10/30/92	09/20/17	19,938.92	20,837.97			(2,686.65)		17,252.27	18,035.52	(115.80)	
GNMA	PROGRAM 79-TMP	4.00	08/30/11	07/15/41	300,366.77	319,656.32			(1,581.72)		298,785.05	317,372.47	(702.13)	
FNMA	PROGRAM 79-TMP	5.49	05/29/03	04/01/33	41,618.05	46,536.89			(334.30)		41,283.75	46,060.28	(142.31)	
FNMA	PROGRAM 79-TMP	4.80	09/18/03	07/01/33	63,857.07	69,880.07			(558.21)		63,298.86	69,191.98	(129.88)	
FNMA	PROGRAM 79-TMP	5.49	12/04/03	11/01/33	45,414.43	50,755.17			(414.39)		45,000.04	50,185.84	(154.94)	
FNMA	PROGRAM 79-TMP	4.80	01/15/04	11/01/33	64,207.62	70,279.09			(574.12)		63,633.50	69,566.69	(138.28)	
FNMA	PROGRAM 79-TMP	5.49	04/08/04	06/01/33	53,948.29	60,295.31			(642.20)		53,306.09	59,452.28	(200.83)	
GNMA	PROGRAM 79-TMP	4.60	12/07/11	06/15/41	43,047.34	46,823.45			(212.13)		42,835.21	46,366.54	(244.78)	
GNMA	PROGRAM 79-TMP	3.50	11/28/11	10/15/41	108,778.38	113,417.78			(593.38)		108,185.00	112,924.58	100.18	
FNMA	PROGRAM 79-TMP	5.49	09/02/04	08/01/34	117,390.62	131,091.28			(846.15)		116,544.47	129,898.14	(346.99)	
FNMA	PROGRAM 79-TMP	5.49	07/14/05	05/01/35	33,422.93	37,345.78			(237.87)		33,185.06	37,003.66	(104.25)	
FNMA	PROGRAM 79-TMP	5.49	11/03/05	10/01/35	37,497.74	41,891.73			(1,058.03)		36,439.71	40,624.81	(208.89)	
FNMA	PROGRAM 79-TMP	5.49	04/27/06	03/01/36	59,860.10	66,875.70			(374.40)		59,485.70	66,323.58	(177.72)	
GNMA	PROGRAM 79-TMP	3.10	09/17/12	08/15/42	236,055.43	241,088.13			(1,339.21)		234,716.22	239,945.70	196.78	
GNMA	PROGRAM 79-TMP	3.70	09/17/12	09/15/42	1,215,974.30	1,282,877.21			(6,325.60)		1,209,648.70	1,274,425.39	(2,126.22)	
GNMA	PROGRAM 79-TMP	3.70	09/26/12	09/15/42	118,221.22	124,207.94			(589.60)		117,631.62	123,636.71	18.37	
Repo Agmt	PROGRAM 79-TMP	0.07	10/30/15	11/02/15	689,701.70	689,701.70	79,782.21				769,483.91	769,483.91	-	
Repo Agmt	PROGRAM 79-TMP	0.07	10/30/15	11/02/15	683,078.22	683,078.22	21,582.66				704,660.88	704,660.88	-	
PROGRAM 79-TMP Total					9,155,543.51	9,402,484.16	101,364.87	(1,785,277.66)	(364,677.56)	0.00	7,106,953.16	7,331,097.76	(22,796.05)	0.00
Total Taxable Mortgage Program Investment Summary					9,155,543.51	9,402,484.16	101,364.87	(1,785,277.66)	(364,677.56)	0.00	7,106,953.16	7,331,097.76	(22,796.05)	0.00

Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	10/01/15	11/01/15	114.03	114.03					114.03	114.03	-	
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	10/01/15	11/01/15	58,781.43	58,781.43	6,258.49				65,039.92	65,039.92	-	
	1996 A&B MF (Brighton/LasColi) Total				58,895.46	58,895.46	6,258.49	0.00	0.00	0.00	65,153.95	65,153.95	0.00	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	10/01/15	11/01/15	71,986.31	71,986.31		(14,408.22)			57,578.09	57,578.09	-	
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	10/01/15	11/01/15	338,525.15	338,525.15	15,900.00				354,425.15	354,425.15	-	
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	10/01/15	11/01/15	2,215.26	2,215.26		(1,667.52)			547.74	547.74	-	
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	10/01/15	11/01/15	99,333.99	99,333.99		(74,166.65)			25,167.34	25,167.34	-	
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	10/01/15	11/01/15	52,247.84	52,247.84		(39,526.37)			12,721.47	12,721.47	-	
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	10/01/15	11/01/15	3,423.47	3,423.47	10,200.00				13,623.47	13,623.47	-	
	1998 M/F (Residence Oaks Proj) Total				567,732.02	567,732.02	26,100.00	(129,768.76)	0.00	0.00	464,063.26	464,063.26	0.00	0.00
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	10/01/15	11/01/15	126,791.11	126,791.11	5,058.00				131,849.11	131,849.11	-	
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	10/01/15	11/01/15	7,618.06	7,618.06	4,441.02				12,059.08	12,059.08	-	
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	10/01/15	11/01/15	214,246.27	214,246.27	18,000.00				232,246.27	232,246.27	-	
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	10/01/15	11/01/15	108,000.13	108,000.13		(80,166.67)			27,833.46	27,833.46	-	
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	10/01/15	11/01/15	158,557.53	158,557.53		(119,685.51)			38,872.02	38,872.02	-	
	1999 M/F (Mayfield Apartments) Total				615,213.10	615,213.10	27,499.02	(199,852.18)	0.00	0.00	442,859.94	442,859.94	0.00	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	10/01/15	11/01/15	10,453.11	10,453.11	4,443.53				14,896.64	14,896.64	-	
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	10/01/15	11/01/15	14,029.95	14,029.95					14,029.95	14,029.95	-	
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	10/01/15	11/01/15	65,813.54	65,813.54	49,843.00				115,656.54	115,656.54	-	
	2000 M/F (Timber Point Apts) Total				90,296.60	90,296.60	54,286.53	0.00	0.00	0.00	144,583.13	144,583.13	0.00	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	10/01/15	11/01/15	169,667.95	169,667.95	65,493.45				235,161.40	235,161.40	-	
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	10/01/15	11/01/15	215,206.94	215,206.94		(10,957.78)			204,249.16	204,249.16	-	
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	10/01/15	11/01/15	92,725.84	92,725.84		(3.95)			92,721.89	92,721.89	-	
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	10/01/15	11/01/15	5,331.93	5,331.93					5,331.93	5,331.93	-	
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	10/01/15	11/01/15	7,841.39	7,841.39	4,711.74				12,553.13	12,553.13	-	
	2000 A&B M/F (Oaks at Hampton) Total				490,774.05	490,774.05	70,205.19	(10,961.73)	0.00	0.00	550,017.51	550,017.51	0.00	0.00
Mutual Fund	2000 M/F (Deerwood Apts)	0.00	10/01/15	11/01/15	66,337.18	66,337.18	6,000.00				72,337.18	72,337.18	-	
Mutual Fund	2000 M/F (Deerwood Apts)	0.00	04/01/15	05/01/15			244,030.00				244,030.00	244,030.00	-	
Inv Agmt	2000 M/F (Deerwood Apts)	6.15	05/23/00	06/01/32	185,099.30	185,099.30		(118,077.14)			67,022.16	67,022.16	-	
	2000 M/F (Deerwood Apts) Total				251,436.48	251,436.48	250,030.00	(118,077.14)	0.00	0.00	383,389.34	383,389.34	0.00	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	10/01/15	11/01/15	3,527.27	3,527.27	3,489.07				7,016.34	7,016.34	-	
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	10/01/15	11/01/15	11,892.52	11,892.52					11,892.52	11,892.52	-	
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	10/01/15	11/01/15	40,742.92	40,742.92	43,604.00				84,346.92	84,346.92	-	
	2000 M/F (Creek Point Apts) Total				56,162.71	56,162.71	47,093.07	0.00	0.00	0.00	103,255.78	103,255.78	0.00	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	10/01/15	11/01/15	16,172.46	16,172.46	4,665.07				20,837.53	20,837.53	-	
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	10/01/15	11/01/15	301,067.44	301,067.44	3,426.73				304,494.17	304,494.17	-	
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	10/01/15	11/01/15	99,347.39	99,347.39		(2.73)			99,344.66	99,344.66	-	
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	10/01/15	11/01/15	4,978.16	4,978.16					4,978.16	4,978.16	-	
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	10/01/15	11/01/15	174,521.16	174,521.16	85,122.66				259,643.82	259,643.82	-	
	2000 M/F (Parks @ Westmoreld) Total				596,086.61	596,086.61	93,214.46	(2.73)	0.00	0.00	689,298.34	689,298.34	0.00	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.03	10/01/15	11/01/15	216,944.68	216,944.68	10,042.33				226,987.01	226,987.01	-	
Mutual Fund	2000 A-C MF Highland Meadows	0.03	10/01/15	11/01/15	38,275.45	38,275.45		(9,991.74)			28,283.71	28,283.71	-	
Mutual Fund	2000 A-C MF Highland Meadows	0.03	10/01/15	11/01/15	174,058.34	174,058.34		(32,823.43)			141,234.91	141,234.91	-	
Mutual Fund	2000 A-C MF Highland Meadows	0.03	10/01/15	11/01/15	68,000.01	68,000.01		(50,495.76)			17,504.25	17,504.25	-	
Mutual Fund	2000 A-C MF Highland Meadows	0.03	10/01/15	11/01/15	164,722.85	164,722.85		(124,105.39)			40,617.46	40,617.46	-	
	2000 A-C MF Highland Meadows Total				662,001.33	662,001.33	10,042.33	(217,416.32)	0.00	0.00	454,627.34	454,627.34	0.00	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	10/01/15	11/01/15	40,741.41	40,741.41	7,382.40				48,123.81	48,123.81	-	
Mutual Fund	2000 A/B MF Greenbridge	0.00	10/01/15	11/01/15	32,274.27	32,274.27					32,274.27	32,274.27	-	

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Mutual Fund	2000 A/B MF Greenbridge	0.00	10/01/15	11/01/15	20.87	20.87	0.01				20.88	20.88	-	
Mutual Fund	2000 A/B MF Greenbridge	0.00	10/01/15	11/01/15	11,775.71	11,775.71					11,775.71	11,775.71	-	
Mutual Fund	2000 A/B MF Greenbridge	0.00	10/01/15	11/01/15	3,408.51	3,408.51	1,125.00				4,533.51	4,533.51	-	
	2000 A/B MF Greenbridge Total				88,220.77	88,220.77	8,507.41	0.00	0.00	0.00	96,728.18	96,728.18	0.00	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.03	10/01/15	11/01/15	220,968.20	220,968.20	11,566.62				232,534.82	232,534.82	-	
Mutual Fund	2000 A-C MF Collingham Park	0.03	10/01/15	11/01/15	78,922.05	78,922.05	16,567.31				95,489.36	95,489.36	-	
Mutual Fund	2000 A-C MF Collingham Park	0.03	10/01/15	11/01/15	51,312.39	51,312.39		(8,395.88)			42,916.51	42,916.51	-	
Mutual Fund	2000 A-C MF Collingham Park	0.03	10/01/15	11/01/15	107,334.07	107,334.07		(79,660.09)			27,673.98	27,673.98	-	
Mutual Fund	2000 A-C MF Collingham Park	0.03	10/01/15	11/01/15	256,743.08	256,743.08		(184,795.59)			71,947.49	71,947.49	-	
	2000 A-C MF Collingham Park Total				715,279.79	715,279.79	28,133.93	(272,851.56)	0.00	0.00	470,562.16	470,562.16	0.00	0.00
Mutual Fund	2000 A/B MF Willams Run				38,108.16	38,108.16		(38,108.16)					-	
Mutual Fund	2000 A/B MF Willams Run				101,397.60	101,397.60		(101,397.60)					-	
Mutual Fund	2000 A/B MF Willams Run	0.00	10/01/15	11/01/15	0.86	0.86	6,624.27				6,625.13	6,625.13	-	
	2000 A/B MF Willams Run Total				139,506.62	139,506.62	6,624.27	(139,505.76)	0.00	0.00	6,625.13	6,625.13	0.00	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	10/01/15	11/01/15	19,449.36	19,449.36	5,150.48				24,599.84	24,599.84	-	
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	10/01/15	11/01/15	1,406.04	1,406.04	0.01				1,406.05	1,406.05	-	
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	10/01/15	11/01/15	189,194.10	189,194.10	80,837.67				270,031.77	270,031.77	-	
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	10/01/15	11/01/15	295,563.43	295,563.43	15,294.90				310,858.33	310,858.33	-	
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	10/01/15	11/01/15	104,980.77	104,980.77		(22.38)			104,958.39	104,958.39	-	
	2001A MF Bluffview Sr. Apts. Total				610,593.70	610,593.70	101,283.06	(22.38)	0.00	0.00	711,854.38	711,854.38	0.00	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	10/01/15	11/01/15	19,805.01	19,805.01	5,966.07				25,771.08	25,771.08	-	
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	10/01/15	11/01/15	204,291.13	204,291.13	97,116.48				301,407.61	301,407.61	-	
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	10/01/15	11/01/15	179,437.58	179,437.58	15,919.20				195,356.78	195,356.78	-	
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	10/01/15	11/01/15	131,182.25	131,182.25		(37.50)			131,144.75	131,144.75	-	
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	10/01/15	11/01/15	0.34	0.34					0.34	0.34	-	
	2001A MF Knollwood Villas Apts Total				534,716.31	534,716.31	119,001.75	(37.50)	0.00	0.00	653,680.56	653,680.56	0.00	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	10/01/15	11/01/15	56,157.28	56,157.28		(579.63)			55,577.65	55,577.65	-	
Mutual Fund	2001A MF Skyway Villas	0.00	10/01/15	11/01/15	172,928.47	172,928.47	14,499.99				187,428.46	187,428.46	-	
Mutual Fund	2001A MF Skyway Villas	0.00	10/01/15	11/01/15	398.36	398.36	0.05				398.41	398.41	-	
Mutual Fund	2001A MF Skyway Villas	0.00	10/01/15	11/01/15	139,614.44	139,614.44	49,037.70				188,652.14	188,652.14	-	
Mutual Fund	2001A MF Skyway Villas	0.00	10/01/15	11/01/15	63,175.63	63,175.63		(26,944.49)			36,231.14	36,231.14	-	
Mutual Fund	2001A MF Skyway Villas	0.00	10/01/15	11/01/15	40,833.38	40,833.38	37,500.00				78,333.38	78,333.38	-	
Mutual Fund	2001A MF Skyway Villas	0.00	10/01/15	11/01/15	134,232.22	134,232.22	70,845.00				205,077.22	205,077.22	-	
	2001A MF Skyway Villas Total				607,339.78	607,339.78	171,882.74	(27,524.12)	0.00	0.00	751,698.40	751,698.40	0.00	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.03	10/01/15	11/01/15	63,756.39	63,756.39	7,908.78				71,665.17	71,665.17	-	
Mutual Fund	2001AB MF Meridian Apartments	0.03	10/01/15	11/01/15	410,009.72	410,009.72	17,523.18				427,532.90	427,532.90	-	
Mutual Fund	2001AB MF Meridian Apartments	0.03	10/01/15	11/01/15	99,356.36	99,356.36	241,184.85				340,541.21	340,541.21	-	
Mutual Fund	2001AB MF Meridian Apartments	0.03	10/01/15	11/01/15	40,348.17	40,348.17	3.03				40,351.20	40,351.20	-	
Mutual Fund	2001AB MF Meridian Apartments	0.03	10/01/15	11/01/15	1,955.00	1,955.00	0.00				1,955.00	1,955.00	-	
Mutual Fund	2001AB MF Meridian Apartments	0.03	10/01/15	11/01/15	8,000.00	8,000.00	1,000.24				9,000.24	9,000.24	-	
Mutual Fund	2001AB MF Meridian Apartments	0.03	10/01/15	11/01/15	37,945.04	37,945.04		(119.16)			37,825.88	37,825.88	-	
Mutual Fund	2001AB MF Meridian Apartments	0.03	10/01/15	11/01/15	52,267.39	52,267.39	2.82				52,270.21	52,270.21	-	
	2001AB MF Meridian Apartments Total				713,638.07	713,638.07	267,622.90	(119.16)	0.00	0.00	981,141.81	981,141.81	0.00	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.03	10/01/15	11/01/15	13,446.84	13,446.84	4,143.73				17,590.57	17,590.57	-	
Mutual Fund	2001AB MF Wildwood Branch	0.03	10/01/15	11/01/15	108,735.95	108,735.95	146,109.29				254,845.24	254,845.24	-	
Mutual Fund	2001AB MF Wildwood Branch	0.00	10/01/15	11/01/15			0.44				0.44	0.44	-	
Mutual Fund	2001AB MF Wildwood Branch	0.03	10/01/15	11/01/15	384,664.18	384,664.18	17,521.72				402,185.90	402,185.90	-	
Mutual Fund	2001AB MF Wildwood Branch	0.03	10/01/15	11/01/15	7,000.00	7,000.00	0.12				7,000.12	7,000.12	-	
Mutual Fund	2001AB MF Wildwood Branch	0.03	10/01/15	11/01/15	30,830.00	30,830.00		(104.60)			30,725.40	30,725.40	-	
	2001AB MF Wildwood Branch Total				544,676.97	544,676.97	167,775.30	(104.60)	0.00	0.00	712,347.67	712,347.67	0.00	0.00

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Mutual Fund	2001 MF Oak Hollow Apts	0.00	10/01/15	11/01/15	38,588.22	38,588.22	3,571.80				42,160.02	42,160.02	-	
Mutual Fund	2001 MF Oak Hollow Apts	0.00	10/01/15	11/01/15	0.35	0.35	0.00				0.35	0.35	-	
Mutual Fund	2001 MF Oak Hollow Apts	0.00	10/01/15	11/01/15	107,903.55	107,903.55		(26,117.23)			81,786.32	81,786.32	-	
Mutual Fund	2001 MF Oak Hollow Apts	0.00	10/01/15	11/01/15	56,204.28	56,204.28		(13.77)			56,190.51	56,190.51	-	
Mutual Fund	2001 MF Oak Hollow Apts	0.00	10/01/15	11/01/15	91,545.81	91,545.81	34,327.65				125,873.46	125,873.46	-	
	2001 MF Oak Hollow Apts Total				294,242.21	294,242.21	37,899.45	(26,131.00)	0.00	0.00	306,010.66	306,010.66	0.00	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	10/01/15	11/01/15	19,426.41	19,426.41	5,673.00				25,099.41	25,099.41	-	
Mutual Fund	2001AB MF Hillside Apts	0.00	10/01/15	11/01/15	82,830.67	82,830.67	13,929.51				96,760.18	96,760.18	-	
Mutual Fund	2001AB MF Hillside Apts	0.00	10/01/15	11/01/15	102,201.46	102,201.46					102,201.46	102,201.46	-	
Mutual Fund	2001AB MF Hillside Apts	0.00	10/01/15	11/01/15	142,563.25	142,563.25	55,592.50				198,155.75	198,155.75	-	
Mutual Fund	2001AB MF Hillside Apts	0.00	10/01/15	11/01/15	6,942.98	6,942.98					6,942.98	6,942.98	-	
	2001AB MF Hillside Apts Total				353,964.77	353,964.77	75,195.01	0.00	0.00	0.00	429,159.78	429,159.78	0.00	0.00
Mutual Fund	2002 Park Meadows Apartments	0.00	10/01/15	11/01/15	98,739.09	98,739.09	91,272.99				190,012.08	190,012.08	-	
	2002 Park Meadows Apartments Total				98,739.09	98,739.09	91,272.99	0.00	0.00	0.00	190,012.08	190,012.08	0.00	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	10/01/15	11/01/15	34,277.38	34,277.38		(17,953.79)			16,323.59	16,323.59	-	
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	10/01/15	11/01/15	226,796.99	226,796.99	15,231.66				242,028.65	242,028.65	-	
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	10/01/15	11/01/15	121,259.19	121,259.19		(2.87)			121,256.32	121,256.32	-	
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	10/01/15	11/01/15	268,912.24	268,912.24		(247,715.98)			21,196.26	21,196.26	-	
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	10/01/15	11/01/15	200,578.42	200,578.42	81,642.99				282,221.41	282,221.41	-	
	2002 MF Clarkridge Villas Apts Total				851,824.22	851,824.22	96,874.65	(265,672.64)	0.00	0.00	683,026.23	683,026.23	0.00	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	10/01/15	11/01/15	18,476.30	18,476.30	4,987.50				23,463.80	23,463.80	-	
Mutual Fund	2002 MF Hickory Trace Apts	0.00	10/01/15	11/01/15	53,898.71	53,898.71		(37,424.89)			16,473.82	16,473.82	-	
Mutual Fund	2002 MF Hickory Trace Apts	0.00	10/01/15	11/01/15	98,719.37	98,719.37		(30.87)			98,688.50	98,688.50	-	
Mutual Fund	2002 MF Hickory Trace Apts	0.00	10/01/15	11/01/15	5,488.64	5,488.64					5,488.64	5,488.64	-	
Mutual Fund	2002 MF Hickory Trace Apts	0.00	10/01/15	11/01/15	134,150.39	134,150.39	60,534.94				194,685.33	194,685.33	-	
	2002 MF Hickory Trace Apts Total				310,733.41	310,733.41	65,522.44	(37,455.76)	0.00	0.00	338,800.09	338,800.09	0.00	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	10/01/15	11/01/15	224,882.23	224,882.23	75,066.60				299,948.83	299,948.83	-	
Mutual Fund	2002 MF Green Crest Apts	0.00	10/01/15	11/01/15	121,832.82	121,832.82	11,072.82				132,905.64	132,905.64	-	
Mutual Fund	2002 MF Green Crest Apts	0.00	10/01/15	11/01/15	839.76	839.76		(427.49)			412.27	412.27	-	
Mutual Fund	2002 MF Green Crest Apts	0.00	10/01/15	11/01/15	27,801.56	27,801.56		(4,523.00)			23,278.56	23,278.56	-	
	2002 MF Green Crest Apts Total				375,356.37	375,356.37	86,139.42	(4,950.49)	0.00	0.00	456,545.30	456,545.30	0.00	0.00
Mutual Fund	2002 MF Ironwood Crossing	0.00	10/01/15	11/01/15	228,498.32	228,498.32	90,421.41				318,919.73	318,919.73	-	
Mutual Fund	2002 MF Ironwood Crossing	0.00	10/01/15	11/01/15	34,293.76	34,293.76		(7,238.00)			27,055.76	27,055.76	-	
Mutual Fund	2002 MF Ironwood Crossing	0.00	10/01/15	11/01/15	105,720.65	105,720.65	15,027.18				120,747.83	120,747.83	-	
	2002 MF Ironwood Crossing Total				368,512.73	368,512.73	105,448.59	(7,238.00)	0.00	0.00	466,723.32	466,723.32	0.00	0.00
Mutual Fund	2003 AB MF Reading Road	0.02	11/01/15	12/01/15	243.26	243.26					243.26	243.26	-	
Mutual Fund	2003 AB MF Reading Road	0.02	11/01/15	12/01/15	25,250.00	25,250.00	37,875.47				63,125.47	63,125.47	-	
Mutual Fund	2003 AB MF Reading Road	0.02	11/01/15	12/01/15	4,974.13	4,974.13	6,474.46				11,448.59	11,448.59	-	
Mutual Fund	2003 AB MF Reading Road	0.02	11/01/15	12/01/15	7.96	7.96					7.96	7.96	-	
Mutual Fund	2003 AB MF Reading Road	0.02	11/01/15	12/01/15	7.96	7.96					7.96	7.96	-	
Mutual Fund	2003 AB MF Reading Road	0.02	11/01/15	12/01/15	57,474.27	57,474.27	55,310.76				112,785.03	112,785.03	-	
	2003 AB MF Reading Road Total				87,957.58	87,957.58	99,660.69	0.00	0.00	0.00	187,618.27	187,618.27	0.00	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.03	10/01/15	11/01/15	235,524.87	235,524.87	54,425.22				289,950.09	289,950.09	-	
Mutual Fund	2003 AB MF North Vista Apts	0.03	10/01/15	11/01/15	398.67	398.67					398.67	398.67	-	
Mutual Fund	2003 AB MF North Vista Apts	0.03	10/01/15	11/01/15	0.24	0.24	135.46				135.70	135.70	-	
Mutual Fund	2003 AB MF North Vista Apts	0.03	10/01/15	11/01/15	243,262.30	243,262.30	1,320.70				244,583.00	244,583.00	-	
Mutual Fund	2003 AB MF North Vista Apts	0.03	10/01/15	11/01/15	63,675.08	63,675.08		(44,953.20)			18,721.88	18,721.88	-	
Mutual Fund	2003 AB MF North Vista Apts	0.03	10/01/15	11/01/15	58,787.75	58,787.75	57,504.65				116,292.40	116,292.40	-	

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Mutual Fund	2003 AB MF North Vista Apts	0.03	10/01/15	11/01/15	111,770.21	111,770.21	110,383.85				222,154.06	222,154.06	-	
Mutual Fund	2003 AB MF North Vista Apts	0.03	10/01/15	11/01/15	7,257.15	7,257.15	7,257.33				14,514.48	14,514.48	-	
	2003 AB MF North Vista Apts Total				720,676.27	720,676.27	231,027.21	(44,953.20)	0.00	0.00	906,750.28	906,750.28	0.00	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.03	10/01/15	11/01/15	14,283.52	14,283.52	10,639.96				24,923.48	24,923.48	-	
Mutual Fund	2003 AB MF West Virginia Apts	0.03	10/01/15	11/01/15	203,721.62	203,721.62		(152,563.24)			51,158.38	51,158.38	-	
Mutual Fund	2003 AB MF West Virginia Apts	0.03	10/01/15	11/01/15	125,360.71	125,360.71	29,285.20				154,645.91	154,645.91	-	
Mutual Fund	2003 AB MF West Virginia Apts	0.03	10/01/15	11/01/15	33.37	33.37	0.76				34.13	34.13	-	
Mutual Fund	2003 AB MF West Virginia Apts	0.03	10/01/15	11/01/15	42,263.93	42,263.93		(31,659.67)			10,604.26	10,604.26	-	
Mutual Fund	2003 AB MF West Virginia Apts	0.03	10/01/15	11/01/15	59,211.89	59,211.89	41,670.80				100,882.69	100,882.69	-	
Mutual Fund	2003 AB MF West Virginia Apts	0.03	10/01/15	11/01/15	107,051.19	107,051.19	79,340.83				186,392.02	186,392.02	-	
	2003 AB MF West Virginia Apts Total				551,926.23	551,926.23	160,937.55	(184,222.91)	0.00	0.00	528,640.87	528,640.87	0.00	0.00
Mutual Fund	2003 AB MF Primrose Houston	0.00	10/01/15	11/01/15	98,007.32	98,007.32	3.52				98,010.84	98,010.84	-	
Mutual Fund	2003 AB MF Primrose Houston	0.00	10/01/15	11/01/15	8,040.75	8,040.75	4,080.72				12,121.47	12,121.47	-	
	2003 AB MF Primrose Houston Total				106,048.07	106,048.07	4,084.24	0.00	0.00	0.00	110,132.31	110,132.31	0.00	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	10/01/15	11/01/15	31,909.78	31,909.78	18,975.57				50,885.35	50,885.35	-	
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	10/01/15	11/01/15	66,563.15	66,563.15	15,540.60				82,103.75	82,103.75	-	
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	10/01/15	11/01/15	354.11	354.11					354.11	354.11	-	
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	10/01/15	11/01/15	1,965.19	1,965.19	5,891.40				7,856.59	7,856.59	-	
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	10/01/15	11/01/15	878.26	878.26					878.26	878.26	-	
	2003 AB MF Timber Oaks Apts Total				101,670.49	101,670.49	40,407.57	0.00	0.00	0.00	142,078.06	142,078.06	0.00	0.00
Mutual Fund	2003 AB MF Ash Creek	0.00	10/01/15	11/01/15	99,271.26	99,271.26					99,271.26	99,271.26	-	
Mutual Fund	2003 AB MF Ash Creek	0.00	10/01/15	11/01/15			1,783.90				1,783.90	1,783.90	-	
	2003 AB MF Ash Creek Total				99,271.26	99,271.26	1,783.90	0.00	0.00	0.00	101,055.16	101,055.16	0.00	0.00
Mutual Fund	2003 AB MF Peninsula	0.01	10/01/15	11/01/15	18,858.88	18,858.88		(10,404.69)			8,454.19	8,454.19	-	
Mutual Fund	2003 AB MF Peninsula	0.01	10/01/15	11/01/15	367,542.34	367,542.34		(219,013.34)			148,529.00	148,529.00	-	
Mutual Fund	2003 AB MF Peninsula	0.01	10/01/15	11/01/15	2,304.81	2,304.81	1,461.71				3,766.52	3,766.52	-	
	2003 AB MF Peninsula Total				388,706.03	388,706.03	1,461.71	(229,418.03)	0.00	0.00	160,749.71	160,749.71	0.00	0.00
Mutual Fund	2003 AB Arlington Villas	0.00	10/01/15	11/01/15	214,778.00	214,778.00		(105,992.22)			108,785.78	108,785.78	-	
Mutual Fund	2003 AB Arlington Villas	0.00	10/01/15	11/01/15	14,865.00	14,865.00		(10,522.37)			4,342.63	4,342.63	-	
	2003 AB Arlington Villas Total				229,643.00	229,643.00	0.00	(116,514.59)	0.00	0.00	113,128.41	113,128.41	0.00	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	10/01/15	11/01/15	18,916.34	18,916.34	6,027.78				24,944.12	24,944.12	-	
Mutual Fund	2003 AB Parkview Twnhms	0.00	10/01/15	11/01/15	223,800.10	223,800.10	14,626.85				238,426.95	238,426.95	-	
Mutual Fund	2003 AB Parkview Twnhms	0.00	10/01/15	11/01/15	92,915.63	92,915.63		(79,470.58)			13,445.05	13,445.05	-	
Mutual Fund	2003 AB Parkview Twnhms	0.00	10/01/15	11/01/15	231,133.34	231,133.34	83,469.90				314,603.24	314,603.24	-	
Mutual Fund	2003 AB Parkview Twnhms	0.00	10/01/15	11/01/15	44,950.03	44,950.03	81,105.70				126,055.73	126,055.73	-	
	2003 AB Parkview Twnhms Total				611,715.44	611,715.44	185,230.23	(79,470.58)	0.00	0.00	717,475.09	717,475.09	0.00	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	10/01/15	11/01/15	138,754.53	138,754.53	139,849.64				278,604.17	278,604.17	-	
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	10/01/15	11/01/15	46,691.27	46,691.27	11,252.49				57,943.76	57,943.76	-	
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	10/01/15	11/01/15	683.70	683.70	0.10				683.80	683.80	-	
	2003 MF NHP-Asmara-Refunding Total				186,129.50	186,129.50	151,102.23	0.00	0.00	0.00	337,231.73	337,231.73	0.00	0.00
Mutual Fund	2004 A&B Timber Ridge	0.00	10/01/15	11/01/15	8,647.14	8,647.14	3,758.13				12,405.27	12,405.27	-	
Mutual Fund	2004 A&B Timber Ridge	0.00	10/01/15	11/01/15	60,350.45	60,350.45		(287.25)			60,063.20	60,063.20	-	
	2004 A&B Timber Ridge Total				68,997.59	68,997.59	3,758.13	(287.25)	0.00	0.00	72,468.47	72,468.47	0.00	0.00
Mutual Fund	2004 A&B Century Park	0.00	10/01/15	11/01/15	47,929.70	47,929.70		(3,099.70)			44,830.00	44,830.00	-	
Mutual Fund	2004 A&B Century Park	0.00	10/01/15	11/01/15	81,528.04	81,528.04		(43,669.77)			37,858.27	37,858.27	-	
Mutual Fund	2004 A&B Century Park	0.00	10/01/15	11/01/15	1,628.44	1,628.44					1,628.44	1,628.44	-	
Mutual Fund	2004 A&B Century Park	0.00	10/01/15	11/01/15	1,693.56	1,693.56	0.02				1,693.58	1,693.58	-	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
Mutual Fund	2004 A&B Century Park	0.00	10/01/15	11/01/15	88,380.54	88,380.54	52,500.00				140,880.54	140,880.54	-	
Mutual Fund	2004 A&B Century Park	0.00	10/01/15	11/01/15	66,419.52	66,419.52	15,000.00				81,419.52	81,419.52	-	
Mutual Fund	2004 A&B Century Park	0.00	10/01/15	11/01/15	192,611.22	192,611.22	119,117.51				311,728.73	311,728.73	-	
	2004 A&B Century Park Total				480,191.02	480,191.02	186,617.53	(46,769.47)	0.00	0.00	620,039.08	620,039.08	0.00	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	10/01/15	11/01/15	0.17	0.17					0.17	0.17	-	
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	10/01/15	11/01/15	246,726.65	246,726.65	85,258.29				331,984.94	331,984.94	-	
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	10/01/15	11/01/15	229,566.61	229,566.61	14,534.84				244,101.45	244,101.45	-	
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	10/01/15	11/01/15	75,400.96	75,400.96	7.23				75,408.19	75,408.19	-	
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	10/01/15	11/01/15	34,035.86	34,035.86	6,592.77				40,628.63	40,628.63	-	
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	10/01/15	11/01/15	64,785.03	64,785.03	133,357.48				198,142.51	198,142.51	-	
	2004 A&B MF Veterans Memorial Total				650,515.28	650,515.28	239,750.61	0.00	0.00	0.00	890,265.89	890,265.89	0.00	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	10/01/15	11/01/15	71,063.32	71,063.32		(28,804.92)			42,258.40	42,258.40	-	
Mutual Fund	2004 MF Rush Creek Apts	0.01	10/01/15	11/01/15	75,944.83	75,944.83	0.30				75,945.13	75,945.13	-	
Mutual Fund	2004 MF Rush Creek Apts	0.01	10/01/15	11/01/15	20,292.95	20,292.95	0.51				20,293.46	20,293.46	-	
Mutual Fund	2004 MF Rush Creek Apts	0.01	10/01/15	11/01/15	16,099.09	16,099.09	4,310.18				20,409.27	20,409.27	-	
Mutual Fund	2004 MF Rush Creek Apts	0.01	10/01/15	11/01/15	103,911.09	103,911.09	47,746.05				151,657.14	151,657.14	-	
Mutual Fund	2004 MF Rush Creek Apts	0.01	10/01/15	11/01/15	0.12	0.12					0.12	0.12	-	
	2004 MF Rush Creek Apts Total				287,311.40	287,311.40	52,057.04	(28,804.92)	0.00	0.00	310,563.52	310,563.52	0.00	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	10/01/15	11/01/15	183,742.96	183,742.96		(1,685.04)			182,057.92	182,057.92	-	
Mutual Fund	2004 MF Humble Parkway	0.01	10/01/15	11/01/15	212,092.70	212,092.70		(194,417.12)			17,675.58	17,675.58	-	
Mutual Fund	2004 MF Humble Parkway	0.01	10/01/15	11/01/15	146,603.85	146,603.85	215,027.21				361,631.06	361,631.06	-	
Mutual Fund	2004 MF Humble Parkway	0.01	10/01/15	11/01/15	2,179.50	2,179.50	6,527.08				8,706.58	8,706.58	-	
	2004 MF Humble Parkway Total				544,619.01	544,619.01	221,554.29	(196,102.16)	0.00	0.00	570,071.14	570,071.14	0.00	0.00
Mutual Fund	2004 MF Chisholm Trail Apts				100,000.00	100,000.00		(100,000.00)					-	
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	10/01/15	11/01/15	27,624.40	27,624.40	57,976.97				85,601.37	85,601.37	-	
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	10/01/15	11/01/15	2,283.42	2,283.42					2,283.42	2,283.42	-	
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	10/01/15	11/01/15	30,853.85	30,853.85	6,310.25				37,164.10	37,164.10	-	
	2004 MF Chisholm Trail Apts Total				160,761.67	160,761.67	64,287.22	(100,000.00)	0.00	0.00	125,048.89	125,048.89	0.00	0.00
Mutual Fund	2004 MF Evergreen @ Plano	0.00	10/01/15	11/01/15	154,179.80	154,179.80	39,470.40				193,650.20	193,650.20	-	
Mutual Fund	2004 MF Evergreen @ Plano	0.00	10/01/15	11/01/15	11,440.24	11,440.24	5,539.99				16,980.23	16,980.23	-	
Mutual Fund	2004 MF Evergreen @ Plano	0.00	10/01/15	11/01/15	10,860.44	10,860.44	178.81				11,039.25	11,039.25	-	
Mutual Fund	2004 MF Evergreen @ Plano	0.00	10/01/15	11/01/15	76,020.40	76,020.40		(178.80)			75,841.60	75,841.60	-	
Mutual Fund	2004 MF Evergreen @ Plano	0.00	10/01/15	11/01/15	846.64	846.64	0.01				846.65	846.65	-	
Mutual Fund	2004 MF Evergreen @ Plano	0.00	10/01/15	11/01/15	546,098.21	546,098.21	15,992.98				562,091.19	562,091.19	-	
	2004 MF Evergreen @ Plano Total				799,445.73	799,445.73	61,182.19	(178.80)	0.00	0.00	860,449.12	860,449.12	0.00	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	10/01/15	11/01/15	14,261.89	14,261.89		(1,436.74)			12,825.15	12,825.15	-	
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	10/01/15	11/01/15	135,702.71	135,702.71		(40,150.61)			95,552.10	95,552.10	-	
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	10/01/15	11/01/15	1,087.29	1,087.29					1,087.29	1,087.29	-	
	2004 MF Montgomery Pines Apts Total				151,051.89	151,051.89	0.00	(41,587.35)	0.00	0.00	109,464.54	109,464.54	0.00	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	10/01/15	11/01/15	392.77	392.77					392.77	392.77	-	
Mutual Fund	2004 MF Bristol Apts	0.00	10/01/15	11/01/15	0.13	0.13					0.13	0.13	-	
Mutual Fund	2004 MF Bristol Apts	0.00	10/01/15	11/01/15	15,987.76	15,987.76	1,101.69				17,089.45	17,089.45	-	
Mutual Fund	2004 MF Bristol Apts	0.00	10/01/15	11/01/15	98,241.78	98,241.78		(63,058.36)			35,183.42	35,183.42	-	
	2004 MF Bristol Apts Total				114,622.44	114,622.44	1,101.69	(63,058.36)	0.00	0.00	52,665.77	52,665.77	0.00	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	10/01/15	11/01/15	26,785.68	26,785.68	7,507.21				34,292.89	34,292.89	-	
Mutual Fund	2004 MF Pinnacle Apts	0.00	10/01/15	11/01/15	42,514.53	42,514.53	42,863.49				85,378.02	85,378.02	-	
Mutual Fund	2004 MF Pinnacle Apts	0.00	10/01/15	11/01/15	0.21	0.21					0.21	0.21	-	
	2004 MF Pinnacle Apts Total				69,300.42	69,300.42	50,370.70	0.00	0.00	0.00	119,671.12	119,671.12	0.00	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	10/01/15	11/01/15	147,794.03	147,794.03	55,953.81				203,747.84	203,747.84	-	
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	10/01/15	11/01/15	359,005.79	359,005.79	12,667.68				371,673.47	371,673.47	-	
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	10/01/15	11/01/15	9,154.24	9,154.24	150.72				9,304.96	9,304.96	-	
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	10/01/15	11/01/15	51,373.84	51,373.84		(150.72)			51,223.12	51,223.12	-	
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	10/01/15	11/01/15	0.13	0.13		(0.02)			0.11	0.11	-	
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	10/01/15	11/01/15	13,007.98	13,007.98		(5,640.20)			7,367.78	7,367.78	-	
2004 MF Churchill @ Pinnacle Total					580,336.01	580,336.01	68,772.21	(5,790.94)	0.00	0.00	643,317.28	643,317.28	0.00	0.00
Mutual Fund	2004 MF Village Fair	0.00	10/01/15	11/01/15	155,719.31	155,719.31	55,863.37				211,582.68	211,582.68	-	
Mutual Fund	2004 MF Village Fair	0.00	10/01/15	11/01/15	103,067.18	103,067.18	13,290.15				116,357.33	116,357.33	-	
Mutual Fund	2004 MF Village Fair	0.00	10/01/15	11/01/15	108,055.10	108,055.10		(745.72)			107,309.38	107,309.38	-	
Mutual Fund	2004 MF Village Fair	0.00	10/01/15	11/01/15	15,888.66	15,888.66	5,947.77				21,836.43	21,836.43	-	
2004 MF Village Fair Total					382,730.25	382,730.25	75,101.29	(745.72)	0.00	0.00	457,085.82	457,085.82	0.00	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	10/01/15	11/01/15	38,978.48	38,978.48	8,805.00				47,783.48	47,783.48	-	
Mutual Fund	2005 MF Pecan Grove	0.00	10/01/15	11/01/15	78,655.26	78,655.26	13,576.77				92,232.03	92,232.03	-	
Mutual Fund	2005 MF Pecan Grove	0.00	10/01/15	11/01/15	0.55	0.55	0.00				0.55	0.55	-	
Mutual Fund	2005 MF Pecan Grove	0.00	10/01/15	11/01/15	184,078.56	184,078.56	58,446.64				242,525.20	242,525.20	-	
2005 MF Pecan Grove Total					301,712.85	301,712.85	80,828.41	0.00	0.00	0.00	382,541.26	382,541.26	0.00	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	10/01/15	11/01/15	34,030.22	34,030.22	5,411.22				39,441.44	39,441.44	-	
Mutual Fund	2005 MF Prairie Oaks	0.00	10/01/15	11/01/15	52,054.57	52,054.57	11,599.59				63,654.16	63,654.16	-	
Mutual Fund	2005 MF Prairie Oaks	0.00	10/01/15	11/01/15	85,456.23	85,456.23	6,268.40				91,724.63	91,724.63	-	
Mutual Fund	2005 MF Prairie Oaks	0.00	10/01/15	11/01/15	189,953.24	189,953.24	51,580.32				241,533.56	241,533.56	-	
2005 MF Prairie Oaks Total					361,494.26	361,494.26	74,859.53	0.00	0.00	0.00	436,353.79	436,353.79	0.00	0.00
Mutual Fund	2005 MF Port Royal	0.00	10/01/15	11/01/15	83,793.57	83,793.57	77,201.64				160,995.21	160,995.21	-	
Mutual Fund	2005 MF Port Royal	0.00	10/01/15	11/01/15	61,971.91	61,971.91		(14,115.87)			47,856.04	47,856.04	-	
Mutual Fund	2005 MF Port Royal	0.00	10/01/15	11/01/15	25,742.11	25,742.11	2.32				25,744.43	25,744.43	-	
Mutual Fund	2005 MF Port Royal	0.00	10/01/15	11/01/15	26,309.19	26,309.19	7,248.68				33,557.87	33,557.87	-	
2005 MF Port Royal Total					197,816.78	197,816.78	84,452.64	(14,115.87)	0.00	0.00	268,153.55	268,153.55	0.00	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	10/01/15	11/01/15	62,575.06	62,575.06	36,242.88				98,817.94	98,817.94	-	
Mutual Fund	2005 MF Mission Del Rio	0.00	10/01/15	11/01/15	517.09	517.09					517.09	517.09	-	
Mutual Fund	2005 MF Mission Del Rio	0.00	10/01/15	11/01/15	53,002.46	53,002.46		(3,555.69)			49,446.77	49,446.77	-	
Mutual Fund	2005 MF Mission Del Rio	0.00	10/01/15	11/01/15	25,678.75	25,678.75	6,564.00				32,242.75	32,242.75	-	
2005 MF Mission Del Rio Total					141,773.36	141,773.36	42,806.88	(3,555.69)	0.00	0.00	181,024.55	181,024.55	0.00	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	10/01/15	11/01/15	26,147.71	26,147.71	5,167.72				31,315.43	31,315.43	-	
Mutual Fund	2005 MF Atascocita Apts	0.01	10/01/15	11/01/15	14.37	14.37	0.67				15.04	15.04	-	
Mutual Fund	2005 MF Atascocita Apts	0.01	10/01/15	11/01/15	27.55	27.55					27.55	27.55	-	
Mutual Fund	2005 MF Atascocita Apts	0.01	10/01/15	11/01/15	38,481.61	38,481.61	41,757.80				80,239.41	80,239.41	-	
2005 MF Atascocita Apts Total					64,671.24	64,671.24	46,926.19	0.00	0.00	0.00	111,597.43	111,597.43	0.00	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	10/01/15	11/01/15	4,372.03	4,372.03	4,957.20				9,329.23	9,329.23	-	
Mutual Fund	2005 MF Tower Ridge	0.00	10/01/15	11/01/15	916.50	916.50					916.50	916.50	-	
Mutual Fund	2005 MF Tower Ridge	0.00	10/01/15	11/01/15	86.21	86.21					86.21	86.21	-	
Mutual Fund	2005 MF Tower Ridge	0.00	10/01/15	11/01/15	1,826.70	1,826.70					1,826.70	1,826.70	-	
Mutual Fund	2005 MF Tower Ridge	0.00	10/01/15	11/01/15	246,573.83	246,573.83	28,917.42				275,491.25	275,491.25	-	
2005 MF Tower Ridge Total					253,775.27	253,775.27	33,874.62	0.00	0.00	0.00	287,649.89	287,649.89	0.00	0.00
GNMA	2005 MF Prairie Ranch	4.99	03/28/06	01/15/45	11,101,856.01	12,245,236.16			(39,957.63)		11,061,898.38	12,280,366.49	75,087.96	
Inv Agmt	2005 MF Prairie Ranch	3.25	12/06/05	01/20/45	135,006.33	135,006.33	178,287.61				313,293.94	313,293.94	-	
Mutual Fund	2005 MF Prairie Ranch	0.00	10/01/15	11/01/15	3,587.20	3,587.20					3,587.20	3,587.20	-	
2005 MF Prairie Ranch Total					11,240,449.54	12,383,829.69	178,287.61	0.00	(39,957.63)	0.00	11,378,779.52	12,597,247.63	75,087.96	0.00
Mutual Fund	2005 MF St. Augustine	0.00	10/01/15	11/01/15	0.05	0.05					0.05	0.05	-	

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Mutual Fund	2005 MF St. Augustine	0.00	10/01/15	11/01/15	86,391.24	86,391.24		(71,859.96)			14,531.28	14,531.28	-	
Mutual Fund	2005 MF St. Augustine	0.00	10/01/15	11/01/15	14,696.33	14,696.33	4,683.95				19,380.28	19,380.28	-	
Mutual Fund	2005 MF St. Augustine	0.00	10/01/15	11/01/15	12.66	12.66					12.66	12.66	-	
	2005 MF St. Augustine Total				101,100.28	101,100.28	4,683.95	(71,859.96)	0.00	0.00	33,924.27	33,924.27	0.00	0.00
Mutual Fund	2005 MF Park Manor	0.03	10/01/15	11/01/15	101,885.77	101,885.77	6.84				101,892.61	101,892.61	-	
Mutual Fund	2005 MF Park Manor	0.03	10/01/15	11/01/15	0.86	0.86	0.00				0.86	0.86	-	
Mutual Fund	2005 MF Park Manor	0.03	10/01/15	11/01/15	3,481.71	3,481.71	0.24				3,481.95	3,481.95	-	
Mutual Fund	2005 MF Park Manor	0.03	10/01/15	11/01/15	0.01	0.01					0.01	0.01	-	
	2005 MF Park Manor Total				105,368.35	105,368.35	7.08	0.00	0.00	0.00	105,375.43	105,375.43	0.00	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	10/01/15	11/01/15	57,753.68	57,753.68		(24,183.98)			33,569.70	33,569.70	-	
Mutual Fund	2005 MF Pr Mockingbird				72,015.11	72,015.11		(72,015.11)					-	
Mutual Fund	2005 MF Pr Mockingbird	0.00	10/01/15	11/01/15	67,846.27	67,846.27	1,577.28				69,423.55	69,423.55	-	
Mutual Fund	2005 MF Pr Mockingbird	0.00	10/01/15	11/01/15	625,024.26	625,024.26	0.06				625,024.32	625,024.32	-	
Mutual Fund	2005 MF Pr Mockingbird	0.00	10/01/15	11/01/15	21,110.30	21,110.30	1,035.73				22,146.03	22,146.03	-	
	2005 MF Pr Mockingbird Total				843,749.62	843,749.62	2,613.07	(96,199.09)	0.00	0.00	750,163.60	750,163.60	0.00	0.00
Mutual Fund	2005 MF Pl @ Chase Oaks	0.00	10/01/15	11/01/15	411.19	411.19					411.19	411.19	-	
Mutual Fund	2005 MF Pl @ Chase Oaks	0.00	10/01/15	11/01/15	76.07	76.07					76.07	76.07	-	
	2005 MF Pl @ Chase Oaks Total				487.26	487.26	0.00	0.00	0.00	0.00	487.26	487.26	0.00	0.00
Mutual Fund	2006 MF Coral Hills	0.00	10/01/15	11/01/15	53,487.25	53,487.25	82,060.13				135,547.38	135,547.38	-	
Mutual Fund	2006 MF Coral Hills	0.00	10/01/15	11/01/15	3,766.62	3,766.62	0.03				3,766.65	3,766.65	-	
	2006 MF Coral Hills Total				57,253.87	57,253.87	82,060.16	0.00	0.00	0.00	139,314.03	139,314.03	0.00	0.00
Mutual Fund	2006 MF Harris Branch	0.00	10/01/15	11/01/15	54,281.71	54,281.71	22,970.90				77,252.61	77,252.61	-	
Mutual Fund	2006 MF Harris Branch	0.00	10/01/15	11/01/15	8,294.32	8,294.32					8,294.32	8,294.32	-	
Mutual Fund	2006 MF Harris Branch	0.00	10/01/15	11/01/15	37,468.55	37,468.55	6,865.53				44,334.08	44,334.08	-	
Mutual Fund	2006 MF Harris Branch	0.00	10/01/15	11/01/15	17,349.53	17,349.53					17,349.53	17,349.53	-	
	2006 MF Harris Branch Total				117,394.11	117,394.11	29,836.43	0.00	0.00	0.00	147,230.54	147,230.54	0.00	0.00
Mutual Fund	2006 MF Bella Vista	0.00	10/01/15	11/01/15	48,050.10	48,050.10	24,248.37				72,298.47	72,298.47	-	
Mutual Fund	2006 MF Bella Vista	0.00	10/01/15	11/01/15	39,767.55	39,767.55		(32,650.66)			7,116.89	7,116.89	-	
Mutual Fund	2006 MF Bella Vista	0.00	10/01/15	11/01/15	2.86	2.86	0.04				2.90	2.90	-	
Mutual Fund	2006 MF Bella Vista	0.00	10/01/15	11/01/15	239,731.29	239,731.29	0.03				239,731.32	239,731.32	-	
Mutual Fund	2006 MF Bella Vista	0.00	10/01/15	11/01/15	27,083.35	27,083.35	16,250.01				43,333.36	43,333.36	-	
Mutual Fund	2006 MF Bella Vista	0.00	10/01/15	11/01/15	165,537.56	165,537.56		(98,861.25)			66,676.31	66,676.31	-	
Mutual Fund	2006 MF Bella Vista	0.00	10/01/15	11/01/15	12,277.65	12,277.65	4,991.22				17,268.87	17,268.87	-	
	2006 MF Bella Vista Total				532,450.36	532,450.36	45,489.67	(131,511.91)	0.00	0.00	446,428.12	446,428.12	0.00	0.00
Mutual Fund	2006 MF Village Park	0.00	10/01/15	11/01/15	2,199.14	2,199.14					2,199.14	2,199.14	-	
Mutual Fund	2006 MF Village Park	0.00	10/01/15	11/01/15	182,643.11	182,643.11	172,394.39				355,037.50	355,037.50	-	
	2006 MF Village Park Total				184,842.25	184,842.25	172,394.39	0.00	0.00	0.00	357,236.64	357,236.64	0.00	0.00
Mutual Fund	2006 MF Oakmoor	0.00	10/01/15	11/01/15	11,234.60	11,234.60	4,060.00				15,294.60	15,294.60	-	
Mutual Fund	2006 MF Oakmoor	0.00	10/01/15	11/01/15	252,676.59	252,676.59	10,333.32				263,009.91	263,009.91	-	
Mutual Fund	2006 MF Oakmoor	0.00	10/01/15	11/01/15	79,758.62	79,758.62		(79,753.49)			5.13	5.13	-	
Mutual Fund	2006 MF Oakmoor	0.00	10/01/15	11/01/15	379,692.94	379,692.94		(70,520.38)			309,172.56	309,172.56	-	
	2006 MF Oakmoor Total				723,362.75	723,362.75	14,393.32	(150,273.87)	0.00	0.00	587,482.20	587,482.20	0.00	0.00
Mutual Fund	2006 MF Sunset Pointe	0.00	10/01/15	11/01/15	7,547.84	7,547.84	6,860.83				14,408.67	14,408.67	-	
Mutual Fund	2006 MF Sunset Pointe	0.00	10/01/15	11/01/15	0.22	0.22	0.00				0.22	0.22	-	
Mutual Fund	2006 MF Sunset Pointe	0.00	10/01/15	11/01/15	1,348,217.01	1,348,217.01	65,625.57				1,413,842.58	1,413,842.58	-	
	2006 MF Sunset Pointe Total				1,355,765.07	1,355,765.07	72,486.40	0.00	0.00	0.00	1,428,251.47	1,428,251.47	0.00	0.00
Mutual Fund	2006 MF Hillcrest	0.00	10/01/15	11/01/15	311,599.34	311,599.34		(177,708.79)			133,890.55	133,890.55	-	

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	2006 MF Hillcrest Total				311,599.34	311,599.34	0.00	(177,708.79)	0.00	0.00	133,890.55	133,890.55	0.00	0.00
Mutual Fund	2006 MF Pleasant Village	0.03	10/01/15	11/01/15	3.36	3.36					3.36	3.36	-	
Mutual Fund	2006 MF Pleasant Village	0.03	10/01/15	11/01/15	8,626.04	8,626.04					8,626.04	8,626.04	-	
Mutual Fund	2006 MF Pleasant Village	0.03	10/01/15	11/01/15	1,620.75	1,620.75	0.11				1,620.86	1,620.86	-	
Mutual Fund	2006 MF Pleasant Village	0.03	10/01/15	11/01/15	25,152.73	25,152.73		(9,268.55)			15,884.18	15,884.18	-	
Mutual Fund	2006 MF Pleasant Village	0.03	10/01/15	11/01/15	6.32	6.32	0.58				6.90	6.90	-	
	2006 MF Pleasant Village Total				35,409.20	35,409.20	0.69	(9,268.55)	0.00	0.00	26,141.34	26,141.34	0.00	0.00
Mutual Fund	2006 MF Red Hills	0.00	10/01/15	11/01/15	42,077.49	42,077.49		(10,383.63)			31,693.86	31,693.86	-	
Mutual Fund	2006 MF Red Hills	0.00	10/01/15	11/01/15	48.48	48.48	0.00				48.48	48.48	-	
Mutual Fund	2006 MF Red Hills	0.00	10/01/15	11/01/15	39,716.00	39,716.00	17,302.00				57,018.00	57,018.00	-	
Mutual Fund	2006 MF Red Hills	0.00	10/01/15	11/01/15	12.11	12.11	0.00				12.11	12.11	-	
	2006 MF Red Hills Total				81,854.08	81,854.08	17,302.00	(10,383.63)	0.00	0.00	88,772.45	88,772.45	0.00	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	10/01/15	11/01/15	10,099.31	10,099.31	0.00				10,099.31	10,099.31	-	
Mutual Fund	2006 MF Champion Crossing	0.00	10/01/15	11/01/15	26,637.28	26,637.28		(11,065.19)			15,572.09	15,572.09	-	
Mutual Fund	2006 MF Champion Crossing	0.00	10/01/15	11/01/15	96.85	96.85	0.00				96.85	96.85	-	
Mutual Fund	2006 MF Champion Crossing	0.00	10/01/15	11/01/15	42,063.50	42,063.50	25,540.00				67,603.50	67,603.50	-	
Mutual Fund	2006 MF Champion Crossing	0.00	10/01/15	11/01/15	11.91	11.91	0.00				11.91	11.91	-	
	2006 MF Champion Crossing Total				78,908.85	78,908.85	25,540.00	(11,065.19)	0.00	0.00	93,383.66	93,383.66	0.00	0.00
Mutual Fund	2006 MF Meadowlands	0.01	10/01/15	11/01/15	462,977.07	462,977.07	16.00				462,993.07	462,993.07	-	
Mutual Fund	2006 MF Meadowlands	0.01	10/01/15	11/01/15	58,187.69	58,187.69		(13,582.96)			44,604.73	44,604.73	-	
Mutual Fund	2006 MF Meadowlands	0.01	10/01/15	11/01/15	0.29	0.29	0.00				0.29	0.29	-	
Mutual Fund	2006 MF Meadowlands	0.01	10/01/15	11/01/15	290,038.63	290,038.63	13,576.14				303,614.77	303,614.77	-	
Mutual Fund	2006 MF Meadowlands	0.01	10/01/15	11/01/15	259,180.96	259,180.96	14,098.72				273,279.68	273,279.68	-	
Mutual Fund	2006 MF Meadowlands	0.01	10/01/15	11/01/15	59,313.29	59,313.29		(135.18)			59,178.11	59,178.11	-	
	2006 MF Meadowlands Total				1,129,697.93	1,129,697.93	27,690.86	(13,718.14)	0.00	0.00	1,143,670.65	1,143,670.65	0.00	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	10/01/15	11/01/15	20,438.39	20,438.39		(15,718.74)			4,719.65	4,719.65	-	
Mutual Fund	2006 MF East Texas Pines	0.00	10/01/15	11/01/15	190,156.61	190,156.61	83,187.03				273,343.64	273,343.64	-	
Mutual Fund	2006 MF East Texas Pines	0.00	10/01/15	11/01/15	452,089.11	452,089.11		(283,447.90)			168,641.21	168,641.21	-	
Mutual Fund	2006 MF East Texas Pines	0.00	10/01/15	11/01/15	307,239.08	307,239.08		(1,020.53)			306,218.55	306,218.55	-	
	2006 MF East Texas Pines Total				969,923.19	969,923.19	83,187.03	(300,187.17)	0.00	0.00	752,923.05	752,923.05	0.00	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	10/01/15	11/01/15	44.00	44.00					44.00	44.00	-	
Mutual Fund	2006 MF Villas at Henderson	0.00	10/01/15	11/01/15	90,450.73	90,450.73		(69,513.00)			20,937.73	20,937.73	-	
Mutual Fund	2006 MF Villas at Henderson	0.00	10/01/15	11/01/15	19,811.00	19,811.00	22,665.00				42,476.00	42,476.00	-	
Mutual Fund	2006 MF Villas at Henderson	0.00	10/01/15	11/01/15	27,262.76	27,262.76	6,999.99				34,262.75	34,262.75	-	
Mutual Fund	2006 MF Villas at Henderson	0.00	10/01/15	11/01/15	19.00	19.00					19.00	19.00	-	
Mutual Fund	2006 MF Villas at Henderson	0.00	10/01/15	11/01/15	402.42	402.42					402.42	402.42	-	
Mutual Fund	2006 MF Villas at Henderson	0.00	10/01/15	11/01/15	0.74	0.74					0.74	0.74	-	
Mutual Fund	2006 MF Villas at Henderson	0.00	10/01/15	11/01/15	16,508.95	16,508.95	3,773.08				20,282.03	20,282.03	-	
	2006 MF Villas at Henderson Total				154,499.60	154,499.60	33,438.07	(69,513.00)	0.00	0.00	118,424.67	118,424.67	0.00	0.00
Mutual Fund	2006 MF Aspen Parks Apts	0.01	10/01/15	11/01/15	118,366.41	118,366.41	141,964.08				260,330.49	260,330.49	-	
Mutual Fund	2006 MF Aspen Parks Apts				6,386.51	6,386.51		(6,386.51)					-	
Mutual Fund	2006 MF Aspen Parks Apts	0.01	10/01/15	11/01/15	5,651.19	5,651.19	0.15				5,651.34	5,651.34	-	
	2006 MF Aspen Parks Apts Total				130,404.11	130,404.11	141,964.23	(6,386.51)	0.00	0.00	265,981.83	265,981.83	0.00	0.00
Mutual Fund	2006 MF Idlewilde Apts	0.00	10/01/15	11/01/15	24,129.17	24,129.17		(7,003.13)			17,126.04	17,126.04	-	
Mutual Fund	2006 MF Idlewilde Apts	0.00	10/01/15	11/01/15	97,617.98	97,617.98		(55,984.98)			41,633.00	41,633.00	-	
Mutual Fund	2006 MF Idlewilde Apts	0.00	10/01/15	11/01/15	11,586.08	11,586.08	0.00				11,586.08	11,586.08	-	
Mutual Fund	2006 MF Idlewilde Apts	0.00	10/01/15	11/01/15	0.97	0.97	0.00				0.97	0.97	-	
	2006 MF Idlewilde Apts Total				133,334.20	133,334.20	0.00	(62,988.11)	0.00	0.00	70,346.09	70,346.09	0.00	0.00

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Mutual Fund	2007 MF Landcaster Apts	0.00	10/01/15	11/01/15	16,086.57	16,086.57	6,303.37				22,389.94	22,389.94	-	
Mutual Fund	2007 MF Landcaster Apts	0.00	10/01/15	11/01/15	888.02	888.02	0.00				888.02	888.02	-	
Mutual Fund	2007 MF Landcaster Apts	0.00	10/01/15	11/01/15	99,138.79	99,138.79		(56,164.98)			42,973.81	42,973.81	-	
Mutual Fund	2007 MF Landcaster Apts	0.00	10/01/15	11/01/15	1,708.44	1,708.44	0.00				1,708.44	1,708.44	-	
Mutual Fund	2007 MF Landcaster Apts	0.00	10/01/15	11/01/15	0.97	0.97	0.00				0.97	0.97	-	
2007 MF Landcaster Apts Total					117,822.79	117,822.79	6,303.37	(56,164.98)	0.00	0.00	67,961.18	67,961.18	0.00	0.00
Mutual Fund	2007 MF Park Place	0.01	10/01/15	11/01/15	197,647.81	197,647.81	15,756.82				213,404.63	213,404.63	-	
Mutual Fund	2007 MF Park Place	0.01	10/01/15	11/01/15	198,211.83	198,211.83	74,306.86				272,518.69	272,518.69	-	
Mutual Fund	2007 MF Park Place	0.01	10/01/15	11/01/15	67,013.52	67,013.52		(129.03)			66,884.49	66,884.49	-	
Mutual Fund	2007 MF Park Place	0.01	10/01/15	11/01/15	13,957.71	13,957.71	5,863.27				19,820.98	19,820.98	-	
2007 MF Park Place Total					476,830.87	476,830.87	95,926.95	(129.03)	0.00	0.00	572,628.79	572,628.79	0.00	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	10/01/15	11/01/15	20,614.00	20,614.00	23,871.00				44,485.00	44,485.00	-	
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	10/01/15	11/01/15	110,002.06	110,002.06	7,500.00				117,502.06	117,502.06	-	
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	10/01/15	11/01/15	4,679.55	4,679.55	0.00				4,679.55	4,679.55	-	
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	10/01/15	11/01/15	89,741.28	89,741.28	14,940.21				104,681.49	104,681.49	-	
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	10/01/15	11/01/15	10,567.16	10,567.16	2,857.67				13,424.83	13,424.83	-	
2007 MF Terrace @ Cibolo Total					235,604.05	235,604.05	49,168.88	0.00	0.00	0.00	284,772.93	284,772.93	0.00	0.00
Mutual Fund	2007 MF Santora Villas	0.01	10/01/15	11/01/15	173,095.33	173,095.33	60,195.66				233,290.99	233,290.99	-	
Mutual Fund	2007 MF Santora Villas	0.01	10/01/15	11/01/15	175,432.35	175,432.35	12,006.00				187,438.35	187,438.35	-	
Mutual Fund	2007 MF Santora Villas	0.01	10/01/15	11/01/15	56,875.99	56,875.99		(114.46)			56,761.53	56,761.53	-	
Mutual Fund	2007 MF Santora Villas	0.01	10/01/15	11/01/15	7,872.73	7,872.73	114.72				7,987.45	7,987.45	-	
Mutual Fund	2007 MF Santora Villas	0.01	10/01/15	11/01/15	10.34	10.34	0.04				10.38	10.38	-	
Mutual Fund	2007 MF Santora Villas	0.01	10/01/15	11/01/15	16,208.42	16,208.42	3,568.66				19,777.08	19,777.08	-	
2007 MF Santora Villas Total					429,495.16	429,495.16	75,885.08	(114.46)	0.00	0.00	505,265.78	505,265.78	0.00	0.00
GNMA	2007 A/B MF Villas @ Mesquite	5.17	04/29/10	07/20/47	15,973,093.51	17,486,539.87			(48,658.14)		15,924,435.37	17,539,759.13	101,877.40	
GIC's	2007 A/B MF Villas @ Mesquite	4.78	08/23/07	07/20/47	138,650.45	138,650.45	252,151.20				390,801.65	390,801.65	-	
Mutual Fund	2007 A/B MF Villas @ Mesquite	0.00	10/01/15	11/01/15	7,762.29	7,762.29	0.00				7,762.29	7,762.29	-	
2007 A/B MF Villas @ Mesquite Total					16,119,506.25	17,632,952.61	252,151.20	0.00	(48,658.14)	0.00	16,322,999.31	17,938,323.07	101,877.40	0.00
GNMA	2007 MF Summit Point				9,009,060.99	10,089,157.31				(9,009,060.99)			(1,080,096.32)	
Mutual Fund	2007 MF Summit Point				214,865.77	214,865.77		(214,865.77)					-	
Mutual Fund	2007 MF Summit Point				5,930.24	5,930.24		(5,930.24)					-	
2007 MF Summit Point Total					9,229,857.00	10,309,953.32	0.00	(220,796.01)	0.00	(9,009,060.99)	0.00	0.00	(1,080,096.32)	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	10/01/15	11/01/15	5,055.56	5,055.56	5,047.26				10,102.82	10,102.82	-	
Mutual Fund	2007 MF Costa Rialto	0.00	10/01/15	11/01/15	144,184.72	144,184.72		(10,375.06)			133,809.66	133,809.66	-	
Mutual Fund	2007 MF Costa Rialto	0.00	10/01/15	11/01/15	75,768.81	75,768.81	12,429.62				88,198.43	88,198.43	-	
Mutual Fund	2007 MF Costa Rialto	0.00	10/01/15	11/01/15	36,905.78	36,905.78	11,116.14				48,021.92	48,021.92	-	
2007 MF Costa Rialto Total					261,914.87	261,914.87	28,593.02	(10,375.06)	0.00	0.00	280,132.83	280,132.83	0.00	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	10/01/15	11/01/15	6,917.05	6,917.05	6,236.03				13,153.08	13,153.08	-	
Mutual Fund	2007 MF Windshire Apts	0.00	10/01/15	11/01/15	4.59	4.59	0.00				4.59	4.59	-	
Mutual Fund	2007 MF Windshire Apts	0.00	10/01/15	11/01/15	34,880.76	34,880.76	37,496.81				72,377.57	72,377.57	-	
Mutual Fund	2007 MF Windshire Apts	0.00	10/01/15	11/01/15	570.16	570.16	0.00				570.16	570.16	-	
2007 MF Windshire Apts Total					42,372.56	42,372.56	43,732.84	0.00	0.00	0.00	86,105.40	86,105.40	0.00	0.00
Mutual Fund	2007 MF Residences @ Onion Crk	0.00	10/01/15	11/01/15	10,722.07	10,722.07		(9,823.36)			898.71	898.71	-	
Mutual Fund	2007 MF Residences @ Onion Crk	0.00	10/01/15	11/01/15			24,947.02				24,947.02	24,947.02	-	
2007 MF Residences @ Onion Crk Total					10,722.07	10,722.07	24,947.02	(9,823.36)	0.00	0.00	25,845.73	25,845.73	0.00	0.00
Mutual Fund	2008 MF West Oaks Apts	0.01	10/01/15	11/01/15	18,666.87	18,666.87	167.26				18,834.13	18,834.13	-	
Mutual Fund	2008 MF West Oaks Apts	0.01	10/01/15	11/01/15	78,053.82	78,053.82	39,028.08				117,081.90	117,081.90	-	
Mutual Fund	2008 MF West Oaks Apts	0.01	10/01/15	11/01/15	13,081.47	13,081.47	8,473.67				21,555.14	21,555.14	-	

Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending November 30, 2015

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 08/31/15	Beginning Market Value 08/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 11/30/15	Ending Market Value 11/30/15	Change In Market Value	Recognized Gain
	2008 MF West Oaks Apts Total				109,802.16	109,802.16	47,669.01	0.00	0.00	0.00	157,471.17	157,471.17	0.00	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.08	10/01/15	11/01/15	19.21	19.21	2.81				22.02	22.02	-	
Mutual Fund	2008 MF Costa Ibiza Apts	0.08	10/01/15	11/01/15	15,507.83	15,507.83		(15,507.44)			0.39	0.39	-	
Mutual Fund	2008 MF Costa Ibiza Apts	0.08	10/01/15	11/01/15	14,333.46	14,333.46	1,132.43				15,465.89	15,465.89	-	
Mutual Fund	2008 MF Costa Ibiza Apts	0.08	10/01/15	11/01/15	102,907.82	102,907.82	37,813.07				140,720.89	140,720.89	-	
	2008 MF Costa Ibiza Apts Total				132,768.32	132,768.32	38,948.31	(15,507.44)	0.00	0.00	156,209.19	156,209.19	0.00	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	10/01/15	11/01/15	1,435.24	1,435.24	0.26				1,435.50	1,435.50	-	
Mutual Fund	2008 MF Addison Park Apts	0.01	10/01/15	11/01/15	32,043.33	32,043.33	52,708.84				84,752.17	84,752.17	-	
Mutual Fund	2008 MF Addison Park Apts	0.01	10/01/15	11/01/15	14.07	14.07	9,885.73				9,899.80	9,899.80	-	
	2008 MF Addison Park Apts Total				33,492.64	33,492.64	62,594.83	0.00	0.00	0.00	96,087.47	96,087.47	0.00	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	10/01/15	11/01/15	1.67	1.67					1.67	1.67	-	
Mutual Fund	2008 MF Alta Cullen Ref	0.00	10/01/15	11/01/15	82,193.13	82,193.13	5,161.01				87,354.14	87,354.14	-	
Mutual Fund	2008 MF Alta Cullen Ref	0.00	10/01/15	11/01/15	97,620.39	97,620.39		(58,118.46)			39,501.93	39,501.93	-	
Mutual Fund	2008 MF Alta Cullen Ref	0.00	10/01/15	11/01/15	2.80	2.80					2.80	2.80	-	
	2008 MF Alta Cullen Ref Total				179,817.99	179,817.99	5,161.01	(58,118.46)	0.00	0.00	126,860.54	126,860.54	0.00	0.00
Mutual Fund	2009 MF Costa Mariposa	0.01	10/01/15	11/01/15	56,226.40	56,226.40	26,763.10				82,989.50	82,989.50	-	
Mutual Fund	2009 MF Costa Mariposa	0.01	10/01/15	11/01/15	0.03	0.03					0.03	0.03	-	
Mutual Fund	2009 MF Costa Mariposa	0.01	10/01/15	11/01/15	22,894.77	22,894.77	2,629.91				25,524.68	25,524.68	-	
	2009 MF Costa Mariposa Total				79,121.20	79,121.20	29,393.01	0.00	0.00	0.00	108,514.21	108,514.21	0.00	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	10/01/15	11/01/15	4,167.33	4,167.33	166.76				4,334.09	4,334.09	-	
Mutual Fund	2009 MF Woodmont Apts	0.01	10/01/15	11/01/15	117,925.85	117,925.85	29,519.48				147,445.33	147,445.33	-	
Mutual Fund	2009 MF Woodmont Apts	0.01	10/01/15	11/01/15	0.02	0.02					0.02	0.02	-	
Mutual Fund	2009 MF Woodmont Apts	0.01	10/01/15	11/01/15	0.17	0.17					0.17	0.17	-	
Mutual Fund	2009 MF Woodmont Apts	0.01	10/01/15	11/01/15	8,253.92	8,253.92	2,672.50				10,926.42	10,926.42	-	
	2009 MF Woodmont Apts Total				130,347.29	130,347.29	32,358.74	0.00	0.00	0.00	162,706.03	162,706.03	0.00	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	10/01/15	11/01/15	0.10	0.10	15,250.13				15,250.23	15,250.23	-	
Mutual Fund	2013 MF Waters @ Willow Run	0.01	10/01/15	11/01/15	1,357.11	1,357.11					1,357.11	1,357.11	-	
Mutual Fund	2013 MF Waters @ Willow Run	0.01	10/01/15	11/01/15	25,628.27	25,628.27	4,125.79				29,754.06	29,754.06	-	
Mutual Fund	2013 MF Waters @ Willow Run	0.01	10/01/15	11/01/15	14,501,335.04	14,501,335.04	371.44				14,501,706.48	14,501,706.48	-	
Mutual Fund	2013 MF Waters @ Willow Run	0.01	10/01/15	11/01/15	0.12	0.12					0.12	0.12	-	
Mutual Fund	2013 MF Waters @ Willow Run	0.01	10/01/15	11/01/15	0.24	0.24					0.24	0.24	-	
	2013 MF Waters @ Willow Run Total				14,528,320.88	14,528,320.88	19,747.36	0.00	0.00	0.00	14,548,068.24	14,548,068.24	0.00	0.00
Mutual Fund	2014 MF Northcrest Apts	0.01	10/01/15	11/01/15	37,454.52	37,454.52		(37,454.42)			0.10	0.10	-	
Mutual Fund	2014 MF Northcrest Apts	0.01	10/01/15	11/01/15	709.03	709.03					709.03	709.03	-	
Mutual Fund	2014 MF Northcrest Apts	0.01	10/01/15	11/01/15	2,862,861.39	2,862,861.39		(2,862,471.27)			390.12	390.12	-	
Mutual Fund	2014 MF Northcrest Apts	0.01	10/01/15	11/01/15	5,437.50	5,437.50	2,900,000.00				2,905,437.50	2,905,437.50	-	
	2014 MF Northcrest Apts Total				2,906,462.44	2,906,462.44	2,900,000.00	(2,899,925.69)	0.00	0.00	2,906,536.75	2,906,536.75	0.00	0.00
Mutual Fund	2014 MF Pine Haven Apts	0.01	10/01/15	11/01/15	418.75	418.75					418.75	418.75	-	
Mutual Fund	2014 MF Pine Haven Apts	0.01	10/01/15	11/01/15	271.17	271.17					271.17	271.17	-	
	2014 MF Pine Haven Apts Total				689.92	689.92	0.00	0.00	0.00	0.00	689.92	689.92	0.00	0.00
Mutual Fund	2015 MF Good Samaritan Towers	0.01	10/01/15	11/01/15			3,988,988.90				3,988,988.90	3,988,988.90	-	
Mutual Fund	2015 MF Good Samaritan Towers	0.01	10/01/15	11/01/15			106,500.00				106,500.00	106,500.00	-	
Mutual Fund	2015 MF Good Samaritan Towers	0.01	10/01/15	11/01/15			1,631,011.10				1,631,011.10	1,631,011.10	-	
	2015 MF Good Samaritan Towers Total				0.00	0.00	5,726,500.00	0.00	0.00	0.00	5,726,500.00	5,726,500.00	0.00	0.00
Total Multifamily Investment Summary					82,003,615.93	85,740,538.76	14,648,365.09	(6,995,286.08)	(88,615.77)	(9,009,060.99)	80,559,018.18	83,392,810.05	(903,130.96)	0.00