

Single Family Mortgage Treasury Bonds Indenture: Series 09AA-1/2011AA, 2013AA

**Colorado Housing and Finance Authority
Single Family Disclosure Report**

As of 5/1/2013

Bond Issue	Bonds Outstanding	GNMA Security Balance	Weighted Average Mortgage Rate	Mortgage Types	Total Investment Assets
SF2009AA-1/2011AA	33,130,000				
SF2013AA	53,630,000	83,649,476	4.76%	Fixed	87,453,171
TOTAL	86,760,000	83,649,476			87,453,171

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Program Administrator: Colorado Housing and Finance Authority
Contact: Trina Nguyen
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Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF11AA	I	non-AMT	Serials	Nov-11	\$245,000	SP
SF11AA	I	non-AMT	11/01/2026	Nov-11	\$70,000	SP
SF11AA	I	non-AMT	11/01/2028	Nov-11	\$90,000	SP
SF11AA	I	non-AMT	05/01/2029	Nov-11	\$70,000	SP
SF11AA	I	non-AMT	11/01/2041	Nov-11	\$710,000	SP
SF11AA	I	non-AMT	Serials	Nov-12	\$195,000	SP
SF11AA	I	non-AMT	11/01/2026	Nov-12	\$95,000	SP
SF11AA	I	non-AMT	11/01/2028	Nov-12	\$725,000	SP
SF11AA	I	non-AMT	05/01/2029	Nov-12	\$95,000	SP
SF11AA	I	non-AMT	11/01/2041	Nov-12	\$1,740,000	SP
SF11AA	I	non-AMT	Serials	May-13	\$635,000	SP
SF11AA	I	non-AMT	11/01/2026	May-13	\$205,000	SP
SF11AA	I	non-AMT	11/01/2028	May-13	\$590,000	SP
SF11AA	I	non-AMT	05/01/2029	May-13	\$215,000	SP
SF11AA	I	non-AMT	11/01/2041	May-13	\$56,350,000	SP
SF2009AA-1/2011AA					<u>\$62,030,000</u>	

BONDS OUTSTANDING

Series 2009AA-1/2011AA

Series	Class	Tax Status	Maturity Date	CUSIP	Interest Rate	Swap Rate	Original Issue Amount	Outstanding Principal	Principal Matured	Principal Redemptions	Hedged Principal Outstanding	Unhedged Principal Outstanding
SF11AA	I	non-AMT	11/01/2011	196479TB5	0.45000%		\$360,000	\$0	\$360,000	\$0	-	-
SF11AA	I	non-AMT	05/01/2012	196479TC3	0.60000%		\$740,000	\$0	\$730,000	\$10,000	-	-
SF11AA	I	non-AMT	11/01/2012	196479TD1	0.75000%		\$745,000	\$0	\$735,000	\$10,000	-	-
SF11AA	I	non-AMT	05/01/2013	196479TE9	1.00000%		\$750,000	\$0	\$730,000	\$20,000	-	-
SF11AA	I	non-AMT	11/01/2013	196479TF6	1.10000%		\$760,000	\$710,000	\$0	\$50,000	-	-
SF11AA	I	non-AMT	05/01/2014	196479TG4	1.45000%		\$765,000	\$715,000	\$0	\$50,000	-	-
SF11AA	I	non-AMT	11/01/2014	196479TH2	1.60000%		\$775,000	\$725,000	\$0	\$50,000	-	-
SF11AA	I	non-AMT	05/01/2015	196479TJ8	2.00000%		\$780,000	\$730,000	\$0	\$50,000	-	-
SF11AA	I	non-AMT	11/01/2015	196479TK5	2.15000%		\$785,000	\$735,000	\$0	\$50,000	-	-
SF11AA	I	non-AMT	05/01/2016	196479TL3	2.50000%		\$800,000	\$745,000	\$0	\$55,000	-	-
SF11AA	I	non-AMT	11/01/2016	196479TM1	2.65000%		\$815,000	\$760,000	\$0	\$55,000	-	-
SF11AA	I	non-AMT	05/01/2017	196479TN9	3.00000%		\$825,000	\$770,000	\$0	\$55,000	-	-
SF11AA	I	non-AMT	11/01/2017	196479TP4	3.00000%		\$840,000	\$785,000	\$0	\$55,000	-	-
SF11AA	I	non-AMT	05/01/2018	196479TQ2	3.40000%		\$855,000	\$800,000	\$0	\$55,000	-	-
SF11AA	I	non-AMT	11/01/2018	196479TR0	3.45000%		\$875,000	\$815,000	\$0	\$60,000	-	-
SF11AA	I	non-AMT	05/01/2019	196479TS8	3.70000%		\$605,000	\$565,000	\$0	\$40,000	-	-
SF11AA	I	non-AMT	11/01/2019	196479TT6	3.80000%		\$620,000	\$580,000	\$0	\$40,000	-	-
SF11AA	I	non-AMT	05/01/2020	196479TU3	4.00000%		\$635,000	\$595,000	\$0	\$40,000	-	-
SF11AA	I	non-AMT	11/01/2020	196479TV1	4.00000%		\$650,000	\$610,000	\$0	\$40,000	-	-
SF11AA	I	non-AMT	05/01/2021	196479TW9	4.10000%		\$660,000	\$620,000	\$0	\$40,000	-	-
SF11AA	I	non-AMT	11/01/2021	196479TX7	4.10000%		\$680,000	\$630,000	\$0	\$50,000	-	-
SF11AA	I	non-AMT	05/01/2022	196479UB3	4.30000%		\$690,000	\$640,000	\$0	\$50,000	-	-
SF11AA	I	non-AMT	11/01/2022	196479UC1	4.30000%		\$710,000	\$660,000	\$0	\$50,000	-	-
SF11AA	I	non-AMT	05/01/2023	196479UD9	4.50000%		\$730,000	\$680,000	\$0	\$50,000	-	-
SF11AA	I	non-AMT	11/01/2023	196479UE7	4.50000%		\$750,000	\$700,000	\$0	\$50,000	-	-
SF11AA	I	non-AMT	11/01/2026	196479TY5	4.85000%		\$4,955,000	\$4,585,000	\$0	\$370,000	-	-
SF11AA	I	non-AMT	11/01/2028	196479TZ2	5.00000%		\$10,970,000	\$9,280,000	\$285,000	\$1,405,000	-	-
SF11AA	I	non-AMT	05/01/2029	196479UA5	5.00000%		\$5,075,000	\$4,695,000	\$0	\$380,000	-	-
SF11AA	I	non-AMT	11/01/2041	196479TA7	3.55000%		\$58,800,000	\$0	\$0	\$58,800,000	-	-
							\$98,000,000	\$33,130,000	\$2,840,000	\$62,030,000	\$0	\$0

Series 2013AA

Series	Class	Tax Status	Maturity Date	CUSIP	Interest Rate	Swap Rate	Original Issue Amount	Outstanding Principal	Principal Matured	Principal Redemptions	Hedged Principal Outstanding	Unhedged Principal Outstanding
SF2013AA	I	Taxable	09/01/2041	196479VN6	2.80000%		\$53,630,000	\$53,630,000	\$0	\$0	-	-
							\$53,630,000	\$53,630,000	\$0	\$0	\$0	\$0

	Pool	GNMA Coupon	Total Loans	Security Balance	Average of Interest Rate
GNMA II	754669	4.000%	67	8,435,370.08	4.484%
GNMA II	754670	4.000%	63	8,660,269.83	4.481%
GNMA II	754671	4.000%	68	9,007,639.27	4.445%
GNMA II	754672	4.000%	42	5,888,173.49	4.484%
GNMA II	754673	4.500%	67	9,570,687.25	4.814%
GNMA II	754677	4.500%	64	8,923,340.60	4.852%
GNMA II	754678	4.500%	57	7,530,482.97	4.884%
GNMA II	754679	5.000%	10	1,259,322.70	5.452%
GNMA II	754682	4.000%	7	1,019,435.00	4.565%
GNMA II	754683	4.500%	66	8,371,035.93	4.944%
GNMA II	754684	4.500%	76	10,362,752.82	4.945%
GNMA II	754685	5.000%	36	4,149,789.78	5.309%
GNMA II	754686	4.500%	3	471,176.12	5.102%
			626	83,649,475.84	4.755%

Investment Information

Issue	Investment Type	Amount	Interest Rate	Maturity Date
SF 2011AA REVENUE	GNMA MBS	5,416,444.03	5.00 %	05/01/2029
SF 2011AA REVENUE	GNMA MBS	33,927,764.94	4.00 %	05/01/2029
SF 2011AA REVENUE	GNMA MBS	46,241,655.29	4.50 %	05/01/2029
SF 09AA/11AA REVENUE REFUNDING	MONEY MARKET	1,117,078.91	0.03 %	Short Term
SF 2011AA ACQUISITION	MONEY MARKET	2,856.47	0.03 %	Short Term
SF 2011AA DS CI	MONEY MARKET			Short Term
SF 2011AA REVENUE	MONEY MARKET	654,288.78	0.03 %	Short Term
		<u>\$87,360,088.42</u>		
SF 2013AA COI	MONEY MARKET	93,082.91	0.02 %	Short Term
SF 2013AA DS CI	MONEY MARKET			Short Term
SF 2013AA REDEMPTION CI	MONEY MARKET			Short Term
SF 2013AA REVENUE	MONEY MARKET			Short Term
		<u>\$93,082.91</u>		

Investment Type	Amount
GNMA MBS	\$85,585,864.26
MONEY MARKET	\$1,867,307.07
	<u>\$87,453,171.33</u>