

**Single Family Mortgage Bonds Indenture: SF 2001 Series AA SF 2002 Series A,B,C SF 2003 Series A,B,C SF 2004 Series A,B  
SF 2005 Series A,B SF 2006 Series A,B,C SF 2007 Series A,B SF 2008 Series, and 2009 Series A**

**Colorado Housing and Finance Authority  
Single Family Disclosure Report  
As of 11/1/2011**

|               | <b>Bonds Outstanding</b> | <b>Outstanding Mortgage Principal Balance</b> | <b>Investment Balances</b> | <b>Net Assets</b> | <b>Parity</b> | <b>Bonds By Class</b> | <b>Bonds Outstanding</b> |
|---------------|--------------------------|---|----------------------------|-------------------|---------------|-----------------------|--------------------------|
| <b>SF01AA</b> | 111,840,000              | 85,834,757                                    | 34,095,971                 | 8,090,728         | 107.2%        | <b>I</b>              | 1,461,710,000            |
| <b>SF02A</b>  | 33,895,000               | 27,488,510                                    | 10,185,675                 | 3,779,185         | 111.1%        | <b>II</b>             | 111,200,000              |
| <b>SF02B</b>  | 46,650,000               | 43,203,002                                    | 20,012,298                 | 16,565,300        | 135.5%        | <b>III</b>            | 53,480,000               |
| <b>SF02C</b>  | 43,855,000               | 54,997,062                                    | 9,710,984                  | 20,853,046        | 147.5%        | <b>Total</b>          | <b>1,626,390,000</b>     |
| <b>SF03A</b>  | 29,065,000               | 25,868,928                                    | 6,593,532                  | 3,397,460         | 111.7%        |                       |                          |
| <b>SF03B</b>  | 113,925,000              | 80,596,377                                    | 22,760,777                 | (10,567,846)      | 90.7%         |                       |                          |
| <b>SF03C</b>  | 54,420,000               | 47,705,382                                    | 8,481,274                  | 1,766,656         | 103.2%        |                       |                          |
| <b>SF04A</b>  | 54,670,000               | 45,802,782                                    | 9,342,132                  | 474,914           | 100.9%        |                       |                          |
| <b>SF04B</b>  | 44,465,000               | 42,999,143                                    | 10,782,348                 | 9,316,491         | 121.0%        |                       |                          |
| <b>SF05A</b>  | 48,795,000               | 50,940,411                                    | 6,613,282                  | 8,758,693         | 117.9%        |                       |                          |
| <b>SF05B</b>  | 107,690,000              | 90,032,438                                    | 13,974,714                 | (3,682,848)       | 96.6%         |                       |                          |
| <b>SF06A</b>  | 77,350,000               | 60,705,504                                    | 17,974,715                 | 1,330,219         | 101.7%        |                       |                          |
| <b>SF06B</b>  | 133,710,000              | 102,375,335                                   | 23,909,427                 | (7,425,238)       | 94.4%         |                       |                          |
| <b>SF06C</b>  | 116,020,000              | 88,243,381                                    | 20,827,559                 | (6,949,060)       | 94.0%         |                       |                          |
| <b>SF07A</b>  | 122,745,000              | 106,314,451                                   | 12,765,759                 | (3,664,790)       | 97.0%         |                       |                          |
| <b>SF07B</b>  | 158,985,000              | 127,143,542                                   | 25,922,676                 | (5,918,782)       | 96.3%         |                       |                          |
| <b>SF08A</b>  | 258,740,000              | 174,088,450                                   | 91,383,672                 | 6,732,122         | 102.6%        |                       |                          |
| <b>SF09A</b>  | 69,570,000               | 62,017,215                                    | 6,911,148                  | (641,637)         | 99.1%         |                       |                          |
| <b>TOTAL</b>  | <b>1,626,390,000</b>     | <b>1,316,356,671</b>                          | <b>352,247,943</b>         | <b>42,214,614</b> | <b>102.6%</b> |                       |                          |

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|                        | Type of Housing        |                          |       |                  |                |                                |                            |
|------------------------|------------------------|--------------------------|-------|------------------|----------------|--------------------------------|----------------------------|
|                        | Single Family Detached | Condominiums / Townhomes | Other | New Construction | Existing Homes | Fixed, Level Payment Mortgages | Graduated Equity Mortgages |
| SF01AA                 | 79.2%                  | 15.6%                    | 5.2%  | 23.9%            | 76.1%          | 100.0%                         | 0.0%                       |
| SF02A                  | 73.4%                  | 24.3%                    | 2.3%  | 23.4%            | 76.6%          | 100.0%                         | 0.0%                       |
| SF02B                  | 69.3%                  | 27.3%                    | 3.3%  | 17.8%            | 82.2%          | 100.0%                         | 0.0%                       |
| SF02C                  | 67.8%                  | 28.0%                    | 4.2%  | 25.8%            | 74.2%          | 100.0%                         | 0.0%                       |
| SF03A                  | 64.3%                  | 31.5%                    | 4.2%  | 33.6%            | 66.4%          | 100.0%                         | 0.0%                       |
| SF03B                  | 69.1%                  | 28.0%                    | 2.9%  | 25.9%            | 74.1%          | 100.0%                         | 0.0%                       |
| SF03C                  | 67.1%                  | 28.7%                    | 4.2%  | 31.6%            | 68.4%          | 100.0%                         | 0.0%                       |
| SF04A                  | 69.6%                  | 26.5%                    | 3.9%  | 25.6%            | 74.4%          | 100.0%                         | 0.0%                       |
| SF04B                  | 71.6%                  | 24.8%                    | 3.5%  | 42.9%            | 57.1%          | 100.0%                         | 0.0%                       |
| SF05A                  | 71.8%                  | 24.8%                    | 3.4%  | 26.6%            | 73.4%          | 100.0%                         | 0.0%                       |
| SF05B                  | 67.9%                  | 27.6%                    | 4.4%  | 27.4%            | 72.6%          | 100.0%                         | 0.0%                       |
| SF06A                  | 70.6%                  | 24.8%                    | 4.6%  | 29.3%            | 70.7%          | 100.0%                         | 0.0%                       |
| SF06B                  | 71.8%                  | 22.9%                    | 5.2%  | 16.5%            | 83.5%          | 100.0%                         | 0.0%                       |
| SF06C                  | 67.3%                  | 23.5%                    | 9.2%  | 13.9%            | 86.1%          | 100.0%                         | 0.0%                       |
| SF07A                  | 66.3%                  | 21.1%                    | 12.5% | 14.5%            | 85.5%          | 100.0%                         | 0.0%                       |
| SF07B                  | 67.2%                  | 24.0%                    | 8.8%  | 14.5%            | 85.5%          | 100.0%                         | 0.0%                       |
| SF08A                  | 74.8%                  | 16.5%                    | 8.8%  | 12.8%            | 87.2%          | 100.0%                         | 0.0%                       |
| SF09A                  | 69.7%                  | 18.8%                    | 11.5% | 16.5%            | 83.5%          | 100.0%                         | 0.0%                       |
| <b>INDENTURE TOTAL</b> | 70.4%                  | 23.0%                    | 6.6%  | 20.7%            | 79.3%          | 100.0%                         | 0.0%                       |

(As a % Outstanding Mortgage Balance as of 11/1/2011)

| <b>Mortgage Insurance Information</b> |                             |            |           |              |                               |                              |
|---------------------------------------|-----------------------------|------------|-----------|--------------|-------------------------------|------------------------------|
|                                       | <b>Conventional Insured</b> | <b>FHA</b> | <b>VA</b> | <b>RHCDS</b> | <b>Conventional Uninsured</b> | <b>CHFA 2nds - Uninsured</b> |
| <b>SF01AA</b>                         | 14.0%                       | 51.5%      | 4.1%      | 3.6%         | 7.2%                          | 19.6%                        |
| <b>SF02A</b>                          | 2.2%                        | 85.8%      | 5.5%      | 3.1%         | 3.3%                          | 0.0%                         |
| <b>SF02B</b>                          | 8.4%                        | 76.9%      | 5.0%      | 3.3%         | 5.3%                          | 1.1%                         |
| <b>SF02C</b>                          | 7.4%                        | 76.7%      | 7.0%      | 2.8%         | 4.9%                          | 1.1%                         |
| <b>SF03A</b>                          | 2.6%                        | 86.3%      | 7.4%      | 1.0%         | 2.7%                          | 0.0%                         |
| <b>SF03B</b>                          | 4.1%                        | 81.9%      | 4.8%      | 3.3%         | 4.5%                          | 1.4%                         |
| <b>SF03C</b>                          | 1.3%                        | 87.4%      | 4.5%      | 2.6%         | 4.3%                          | 0.0%                         |
| <b>SF04A</b>                          | 6.5%                        | 71.3%      | 8.7%      | 4.1%         | 9.5%                          | 0.0%                         |
| <b>SF04B</b>                          | 3.3%                        | 77.1%      | 15.0%     | 1.9%         | 2.6%                          | 0.0%                         |
| <b>SF05A</b>                          | 3.7%                        | 78.4%      | 9.7%      | 2.6%         | 5.6%                          | 0.0%                         |
| <b>SF05B</b>                          | 6.4%                        | 74.1%      | 11.0%     | 3.2%         | 5.3%                          | 0.0%                         |
| <b>SF06A</b>                          | 9.9%                        | 66.8%      | 12.6%     | 2.3%         | 8.4%                          | 0.0%                         |
| <b>SF06B</b>                          | 22.5%                       | 54.3%      | 7.5%      | 3.0%         | 10.3%                         | 2.5%                         |
| <b>SF06C</b>                          | 24.0%                       | 57.4%      | 3.9%      | 2.0%         | 4.4%                          | 8.3%                         |
| <b>SF07A</b>                          | 42.2%                       | 40.9%      | 4.4%      | 1.8%         | 8.1%                          | 2.7%                         |
| <b>SF07B</b>                          | 42.8%                       | 44.0%      | 4.5%      | 1.4%         | 7.2%                          | 0.0%                         |
| <b>SF08A</b>                          | 40.3%                       | 50.4%      | 4.5%      | 1.5%         | 3.3%                          | 0.0%                         |
| <b>SF09A</b>                          | 0.8%                        | 83.8%      | 3.9%      | 1.3%         | 10.1%                         | 0.0%                         |
| <b>INDENTURE TOTAL</b>                | 19.1%                       | 64.0%      | 6.3%      | 2.3%         | 6.0%                          | 2.4%                         |

(As a % of Outstanding Mortgage Balance)

**Delinquency Statistics**

|               | Current    | 30 Days   | 60 Days   | 90 Days | 120 Days | 120 + Days | Foreclosure | Pending Claim | Real Estate Owned | Total      |
|---------------|------------|-----------|-----------|---------|----------|------------|-------------|---------------|-------------------|------------|
| <b>SF01AA</b> |            |           |           |         |          |            |             |               |                   |            |
| # of Loans    | 4,789      | 88        | 20        | 17      | 8        | 55         | 19          | 7             | 4                 | 5,007      |
| \$ Value      | 73,263,952 | 5,379,077 | 969,065   | 382,198 | 335,109  | 2,352,045  | 2,173,717   | 815,896       | 163,699           | 85,834,757 |
| %             | 85.355%    | 6.267%    | 1.129%    | 0.445%  | 0.39%    | 2.74%      | 2.532%      | 0.951%        | 0.191%            |            |
| <b>SF02A</b>  |            |           |           |         |          |            |             |               |                   |            |
| # of Loans    | 254        | 19        | 6         | 1       | 1        | 5          | 10          | 5             | 2                 | 303        |
| \$ Value      | 22,934,689 | 1,703,852 | 655,222   | 153,302 | 108,686  | 519,156    | 931,877     | 386,046       | 95,678            | 27,488,510 |
| %             | 83.434%    | 6.198%    | 2.384%    | 0.558%  | 0.395%   | 1.889%     | 3.39%       | 1.404%        | 0.348%            |            |
| <b>SF02B</b>  |            |           |           |         |          |            |             |               |                   |            |
| # of Loans    | 466        | 25        | 9         | 5       | 4        | 6          | 17          | 9             | 1                 | 542        |
| \$ Value      | 34,856,545 | 2,569,814 | 1,022,253 | 648,728 | 531,714  | 664,965    | 1,937,660   | 926,375       | 44,948            | 43,203,002 |
| %             | 80.681%    | 5.948%    | 2.366%    | 1.502%  | 1.231%   | 1.539%     | 4.485%      | 2.144%        | 0.104%            |            |
| <b>SF02C</b>  |            |           |           |         |          |            |             |               |                   |            |
| # of Loans    | 600        | 35        | 14        | 3       | 1        | 9          | 14          | 4             | 4                 | 684        |
| \$ Value      | 46,158,340 | 3,544,285 | 1,362,505 | 577,664 | 133,827  | 1,082,120  | 1,403,755   | 436,602       | 297,963           | 54,997,062 |
| %             | 83.929%    | 6.445%    | 2.477%    | 1.05%   | 0.243%   | 1.968%     | 2.552%      | 0.794%        | 0.542%            |            |
| <b>SF03A</b>  |            |           |           |         |          |            |             |               |                   |            |
| # of Loans    | 206        | 10        | 9         | 2       | 1        | 5          | 15          |               |                   | 248        |
| \$ Value      | 21,361,525 | 951,057   | 1,134,039 | 227,534 | 99,791   | 487,539    | 1,607,443   |               |                   | 25,868,928 |
| %             | 82.576%    | 3.676%    | 4.384%    | 0.88%   | 0.386%   | 1.885%     | 6.214%      | 0.00%         | 0.00%             |            |
| <b>SF03B</b>  |            |           |           |         |          |            |             |               |                   |            |
| # of Loans    | 981        | 38        | 19        | 5       | 1        | 13         | 23          | 7             | 3                 | 1,090      |
| \$ Value      | 69,642,738 | 4,103,342 | 1,769,945 | 503,664 | 136,830  | 1,391,603  | 2,316,941   | 518,997       | 212,317           | 80,596,377 |
| %             | 86.409%    | 5.091%    | 2.196%    | 0.625%  | 0.17%    | 1.727%     | 2.875%      | 0.644%        | 0.263%            |            |
| <b>SF03C</b>  |            |           |           |         |          |            |             |               |                   |            |
| # of Loans    | 403        | 26        | 13        | 4       | 4        | 6          | 14          | 2             | 1                 | 473        |
| \$ Value      | 40,723,021 | 2,927,455 | 1,362,517 | 351,176 | 334,580  | 626,825    | 1,123,251   | 242,631       | 13,926            | 47,705,382 |
| %             | 85.364%    | 6.137%    | 2.856%    | 0.736%  | 0.701%   | 1.314%     | 2.355%      | 0.509%        | 0.029%            |            |
| <b>SF04A</b>  |            |           |           |         |          |            |             |               |                   |            |
| # of Loans    | 333        | 33        | 13        | 3       | 3        | 8          | 19          | 7             | 2                 | 421        |
| \$ Value      | 36,834,961 | 3,476,457 | 1,448,864 | 244,051 | 377,287  | 671,901    | 1,887,246   | 663,359       | 198,656           | 45,802,782 |
| %             | 80.421%    | 7.59%     | 3.163%    | 0.533%  | 0.824%   | 1.467%     | 4.12%       | 1.448%        | 0.434%            |            |
| <b>SF04B</b>  |            |           |           |         |          |            |             |               |                   |            |
| # of Loans    | 282        | 15        | 6         | 4       | 6        | 10         | 14          | 6             | 2                 | 345        |
| \$ Value      | 35,612,614 | 1,884,270 | 732,112   | 511,087 | 730,405  | 1,151,423  | 1,638,047   | 695,838       | 43,348            | 42,999,143 |
| %             | 82.822%    | 4.382%    | 1.703%    | 1.189%  | 1.699%   | 2.678%     | 3.81%       | 1.618%        | 0.101%            |            |
| <b>SF05A</b>  |            |           |           |         |          |            |             |               |                   |            |
| # of Loans    | 360        | 26        | 7         | 1       | 1        | 5          | 13          | 7             | 2                 | 422        |
| \$ Value      | 43,836,781 | 3,424,550 | 862,182   | 134,304 | 57,441   | 542,057    | 1,443,000   | 606,241       | 33,854            | 50,940,411 |
| %             | 86.055%    | 6.723%    | 1.693%    | 0.264%  | 0.113%   | 1.064%     | 2.833%      | 1.19%         | 0.067%            |            |

**Delinquency Statistics**

|                        | Current        | 30 Days       | 60 Days       | 90 Days       | 120 Days      | 120 + Days    | Foreclosure   | Pending Claim | Real Estate Owned | Total                |
|------------------------|----------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|-------------------|----------------------|
| <b>SF05B</b>           |                |               |               |               |               |               |               |               |                   |                      |
| # of Loans             | 638            | 34            | 13            | 6             | 4             | 19            | 28            | 12            | 5                 | 759                  |
| \$ Value               | 75,653,043     | 4,072,924     | 1,554,654     | 834,539       | 468,473       | 1,937,380     | 3,510,720     | 1,507,373     | 493,332           | 90,032,438           |
| %                      | 84.029%        | 4.524%        | 1.727%        | 0.927%        | 0.52%         | 2.152%        | 3.899%        | 1.674%        | 0.548%            |                      |
| <b>SF06A</b>           |                |               |               |               |               |               |               |               |                   |                      |
| # of Loans             | 431            | 38            | 11            | 7             | 1             | 12            | 17            | 7             | 2                 | 526                  |
| \$ Value               | 49,142,484     | 4,730,393     | 1,495,565     | 999,077       | 159,658       | 1,462,284     | 1,950,077     | 751,422       | 14,544            | 60,705,504           |
| %                      | 80.952%        | 7.792%        | 2.464%        | 1.646%        | 0.263%        | 2.409%        | 3.212%        | 1.238%        | 0.024%            |                      |
| <b>SF06B</b>           |                |               |               |               |               |               |               |               |                   |                      |
| # of Loans             | 1,328          | 45            | 16            | 11            | 6             | 20            | 32            | 8             | 7                 | 1,473                |
| \$ Value               | 85,582,061     | 5,214,170     | 1,601,313     | 1,483,215     | 651,417       | 2,528,750     | 4,039,120     | 772,275       | 503,015           | 102,375,335          |
| %                      | 83.596%        | 5.093%        | 1.564%        | 1.449%        | 0.636%        | 2.47%         | 3.945%        | 0.754%        | 0.491%            |                      |
| <b>SF06C</b>           |                |               |               |               |               |               |               |               |                   |                      |
| # of Loans             | 2,375          | 39            | 18            | 15            | 1             | 18            | 26            | 12            | 4                 | 2,508                |
| \$ Value               | 71,814,191     | 5,291,276     | 2,072,090     | 2,120,509     | 152,107       | 1,797,582     | 3,281,073     | 1,244,932     | 469,621           | 88,243,381           |
| %                      | 81.382%        | 5.996%        | 2.348%        | 2.403%        | 0.172%        | 2.037%        | 3.718%        | 1.411%        | 0.532%            |                      |
| <b>SF07A</b>           |                |               |               |               |               |               |               |               |                   |                      |
| # of Loans             | 1,413          | 50            | 17            | 7             | 4             | 26            | 31            | 11            | 9                 | 1,568                |
| \$ Value               | 86,880,097     | 6,172,252     | 2,132,641     | 872,731       | 661,207       | 2,914,545     | 4,435,075     | 1,329,743     | 916,160           | 106,314,451          |
| %                      | 81.72%         | 5.806%        | 2.006%        | 0.821%        | 0.622%        | 2.741%        | 4.172%        | 1.251%        | 0.862%            |                      |
| <b>SF07B</b>           |                |               |               |               |               |               |               |               |                   |                      |
| # of Loans             | 824            | 54            | 36            | 4             | 2             | 36            | 32            | 17            | 7                 | 1,012                |
| \$ Value               | 103,385,334    | 7,319,800     | 4,411,890     | 468,783       | 380,839       | 4,511,697     | 4,130,413     | 1,933,263     | 601,524           | 127,143,542          |
| %                      | 81.314%        | 5.757%        | 3.47%         | 0.369%        | 0.30%         | 3.549%        | 3.249%        | 1.521%        | 0.473%            |                      |
| <b>SF08A</b>           |                |               |               |               |               |               |               |               |                   |                      |
| # of Loans             | 952            | 90            | 57            | 17            | 13            | 35            | 77            | 24            | 16                | 1,281                |
| \$ Value               | 130,379,836    | 11,460,754    | 7,963,330     | 2,329,358     | 1,967,351     | 4,236,865     | 10,993,313    | 2,913,265     | 1,844,377         | 174,088,450          |
| %                      | 74.893%        | 6.583%        | 4.574%        | 1.338%        | 1.13%         | 2.434%        | 6.315%        | 1.673%        | 1.059%            |                      |
| <b>SF09A</b>           |                |               |               |               |               |               |               |               |                   |                      |
| # of Loans             | 422            | 42            | 13            | 9             | 2             | 10            | 22            | 9             |                   | 529                  |
| \$ Value               | 48,566,526     | 5,098,576     | 1,441,904     | 1,261,784     | 230,512       | 1,485,694     | 2,858,509     | 1,073,709     |                   | 62,017,215           |
| %                      | 78.311%        | 8.221%        | 2.325%        | 2.035%        | 0.372%        | 2.396%        | 4.609%        | 1.731%        | 0.00%             |                      |
| <b>INDENTURE TOTAL</b> |                |               |               |               |               |               |               |               |                   |                      |
| # of Loans             | 17,057         | 707           | 297           | 121           | 63            | 298           | 423           | 154           | 71                | <b>19,191</b>        |
| \$ Value               | 1,076,628,739  | 79,324,305    | 33,992,092    | 14,103,704    | 7,517,235     | 30,364,432    | 51,661,237    | 16,817,964    | 5,946,964         | <b>1,316,356,671</b> |
| %                      | <b>81.789%</b> | <b>6.026%</b> | <b>2.582%</b> | <b>1.071%</b> | <b>0.571%</b> | <b>2.307%</b> | <b>3.925%</b> | <b>1.278%</b> | <b>0.452%</b>     |                      |

Single Family Mortgage Bonds Indenture:  
 Disclosure Report as of November 1, 2011

Colorado Housing and Finance Authority  
 SF2001AA SF2002A,B,C SF2003A,B,C SF2004A,B SF2005A,B SF2006A,B,C SF2007A,B SF2008A SF2009A

|                        | Original # of Loans Financed | Loans Prepaid in Full | Loans Foreclosed |
|------------------------|------------------------------|-----------------------|------------------|
| SF01AA                 | 10,684                       | 5,489                 | 188              |
| SF02A                  | 1,148                        | 733                   | 112              |
| SF02B                  | 1,762                        | 1,053                 | 167              |
| SF02C                  | 2,066                        | 1,240                 | 142              |
| SF03A                  | 669                          | 340                   | 81               |
| SF03B                  | 2,566                        | 1,301                 | 175              |
| SF03C                  | 939                          | 372                   | 94               |
| SF04A                  | 820                          | 297                   | 102              |
| SF04B                  | 621                          | 204                   | 72               |
| SF05A                  | 699                          | 198                   | 79               |
| SF05B                  | 1,229                        | 336                   | 134              |
| SF06A                  | 770                          | 174                   | 70               |
| SF06B                  | 2,252                        | 651                   | 128              |
| SF06C                  | 3,460                        | 859                   | 93               |
| SF07A                  | 2,127                        | 469                   | 90               |
| SF07B                  | 1,416                        | 303                   | 101              |
| SF08A                  | 2,076                        | 413                   | 148              |
| SF09A                  | 658                          | 109                   | 20               |
| <b>INDENTURE TOTAL</b> | <b>35,962</b>                | <b>14,541</b>         | <b>1,996</b>     |

| Bond Name        | Outstanding   |                            |                                       |   | Outstanding   |                            | Total Outstanding              |                              |
|------------------|---|----------------------------|---------------------------------------|---|---|----------------------------|--------------------------------|------------------------------|
|                  | Aggregate Principal<br>Balance of 1st<br>Mortgage Loans | Number of 1st<br>Mortgages | Average<br>Coupon of 1st<br>Mortgages | Average<br>Remaining<br>Maturity<br>(Years) | Aggregate Principal<br>Balance of 2nd<br>Mortgage Loans | Number of 2nd<br>Mortgages | Aggregate<br>Principal Balance | Total Number<br>of Mortgages |
| SF01AA           | \$68,994,913  | 691                        | 6.05%                                 | 22.68                                       | \$16,839,844  | 4,316                      | \$85,834,757                   | 5,007                        |
| SF02A            | \$27,488,510  | 303                        | 5.81%                                 | 21.28                                       |   |                            | \$27,488,510                   | 303                          |
| SF02B            | \$42,739,202  | 418                        | 6.00%                                 | 21.93                                       | \$463,800   | 124                        | \$43,203,002                   | 542                          |
| SF02C            | \$54,399,540  | 522                        | 5.80%                                 | 21.80                                       | \$597,522   | 162                        | \$54,997,062                   | 684                          |
| SF03A            | \$25,868,928  | 248                        | 5.53%                                 | 21.63                                       |   |                            | \$25,868,928                   | 248                          |
| SF03B            | \$79,433,761  | 762                        | 5.48%                                 | 21.89                                       | \$1,162,616   | 328                        | \$80,596,377                   | 1,090                        |
| SF03C            | \$47,705,382  | 473                        | 5.50%                                 | 22.10                                       |   |                            | \$47,705,382                   | 473                          |
| SF04A            | \$45,802,782  | 421                        | 5.22%                                 | 22.64                                       |   |                            | \$45,802,782                   | 421                          |
| SF04B            | \$42,999,143  | 345                        | 5.24%                                 | 23.05                                       |   |                            | \$42,999,143                   | 345                          |
| SF05A            | \$50,940,411  | 422                        | 5.46%                                 | 23.36                                       |   |                            | \$50,940,411                   | 422                          |
| SF05B            | \$90,032,438  | 759                        | 5.46%                                 | 23.67                                       |   |                            | \$90,032,438                   | 759                          |
| SF06A            | \$60,705,504  | 526                        | 5.37%                                 | 24.02                                       |   |                            | \$60,705,504                   | 526                          |
| SF06B            | \$99,839,535  | 831                        | 5.71%                                 | 24.57                                       | \$2,535,800   | 642                        | \$102,375,335                  | 1,473                        |
| SF06C            | \$80,885,035  | 654                        | 6.13%                                 | 25.03                                       | \$7,358,346   | 1,854                      | \$88,243,381                   | 2,508                        |
| SF07A            | \$103,486,780   | 822                        | 5.74%                                 | 25.39                                       | \$2,827,671   | 746                        | \$106,314,451                  | 1,568                        |
| SF07B            | \$127,143,542   | 1,012                      | 6.07%                                 | 25.75                                       |   |                            | \$127,143,542                  | 1,012                        |
| SF08A            | \$174,038,450   | 1,279                      | 6.19%                                 | 27.46                                       | \$50,000  | 2                          | \$174,088,450                  | 1,281                        |
| SF09A            | \$62,017,215  | 529                        | 5.58%                                 | 26.66                                       |   |                            | \$62,017,215                   | 529                          |
| <b>Total</b>     | \$1,284,521,071   | 11,017                     | 5.78%                                 | 24.38                                       | \$31,835,599  | 8,174                      | \$1,316,356,671                | 19,191                       |
| Warehoused Loans | \$2,728,106   | 19                         | 6.18%                                 | 27.95                                       | \$11,477,591  | 2,722                      | \$14,205,697                   | 2,741                        |

All second mortgages are due at maturity or payoff of the first mortgage.

BONDS OUTSTANDING

**SF 2001 Series AA**

| 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 |
|----------|-------|------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|-------------------|-----------------------|------------------------------|--------------------------------|
| SF01AA-1 | I     | Taxable    | 05/01/2041    | 196479RP6 | Variable      | 4.48500%  | \$50,000,000          | \$30,000,000          | \$0               | \$20,000,000          | \$30,000,000                 | \$0                            |
| SF01AA-2 | I     | non-AMT    | 05/01/2031    | 196479RM3 | Variable      | 4.60000%  | \$46,840,000          | \$46,840,000          | \$0               | \$0                   | \$46,840,000                 | \$0                            |
| SF01AA-3 | I     | non-AMT    | 05/01/2036    | 196479RR2 | Variable      | 5.52600%  | \$25,000,000          | \$25,000,000          | \$0               | \$0                   | \$15,340,000                 | \$9,660,000                    |
| SF01AA-4 | II    | non-AMT    | 05/01/2036    | 196479CF4 | 5.25000%      |           | \$10,000,000          | \$10,000,000          | \$0               | \$0                   | -                            | -                              |
|          |       |            |               |           |               |           | <b>\$131,840,000</b>  | <b>\$111,840,000</b>  | <b>\$0</b>        | <b>\$20,000,000</b>   | <b>\$92,180,000</b>          | <b>\$9,660,000</b>             |

**SF 2002 Series A**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|--------------------|-----------------------|------------------------------|--------------------------------|
| SF02A-1 | I     | Taxable (MRB) | 11/01/2013    | 196479DK2 | Variable      |           | \$41,000,000          | \$7,385,000           | \$0                | \$33,615,000          | -                            | -                              |
| SF02A-2 | I     | AMT           | 11/01/2021    | 196479DL0 | Variable      |           | \$12,990,000          | \$3,960,000           | \$0                | \$9,030,000           | -                            | -                              |
| SF02A-3 | I     | non-AMT       | 11/01/2021    | 196479DM8 | Variable      | 4.74900%  | \$23,075,000          | \$18,605,000          | \$1,900,000        | \$2,570,000           | \$17,815,000                 | \$790,000                      |
| SF02A-4 | I     | AMT           | 11/01/2008    | 196479DC0 | 4.55000%      |           | \$580,000             | \$0                   | \$580,000          | \$0                   | -                            | -                              |
| SF02A-4 | I     | AMT           | 11/01/2009    | 196479DD8 | 4.70000%      |           | \$435,000             | \$0                   | \$435,000          | \$0                   | -                            | -                              |
| SF02A-4 | I     | AMT           | 11/01/2010    | 196479DE6 | 4.80000%      |           | \$635,000             | \$0                   | \$635,000          | \$0                   | -                            | -                              |
| SF02A-4 | I     | AMT           | 11/01/2011    | 196479DF3 | 4.90000%      |           | \$1,405,000           | \$0                   | \$1,405,000        | \$0                   | -                            | -                              |
| SF02A-4 | I     | AMT           | 11/01/2012    | 196479DG1 | 5.00000%      |           | \$1,490,000           | \$1,490,000           | \$0                | \$0                   | -                            | -                              |
| SF02A-5 | II    | AMT           | 05/01/2032    | 196479DH9 | 5.65000%      |           | \$6,655,000           | \$2,455,000           | \$0                | \$4,200,000           | -                            | -                              |
| SF02A-5 | II    | AMT           | 11/01/2032    | 196479DJ5 | 5.65000%      |           | \$5,800,000           | \$0                   | \$0                | \$5,800,000           | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$94,065,000</b>   | <b>\$33,895,000</b>   | <b>\$4,955,000</b> | <b>\$55,215,000</b>   | <b>\$17,815,000</b>          | <b>\$790,000</b>               |

**SF 2002 Series B**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------------------|
| SF02B-1 | I     | Taxable       | 11/01/2032    | 196479SH3 | Variable      |           | \$15,000,000          | \$0                   | \$0                 | \$15,000,000          | -                            | -                              |
| SF02B-2 | I     | Taxable (MRB) | 11/01/2030    | 196479SK6 | Variable      |           | \$60,000,000          | \$8,525,000           | \$0                 | \$51,475,000          | -                            | -                              |
| SF02B-3 | I     | non-AMT       | 11/01/2021    | 196479SM2 | Variable      | 4.50600%  | \$40,000,000          | \$38,125,000          | \$1,875,000         | \$0                   | \$23,241,000                 | \$14,884,000                   |
| SF02B-4 | II    | AMT           | 05/01/2032    | 196479ES4 | 5.40000%      |           | \$1,000,000           | \$0                   | \$0                 | \$1,000,000           | -                            | -                              |
| SF02B-4 | II    | AMT           | 11/01/2032    | 196479ET2 | 5.40000%      |           | \$4,000,000           | \$0                   | \$0                 | \$4,000,000           | -                            | -                              |
| SF02B-5 | III   | AMT           | 05/01/2030    | 196479EU9 | 4.80000%      |           | \$15,000,000          | \$0                   | \$0                 | \$15,000,000          | -                            | -                              |
| SF02B-6 | I     | AMT           | 07/01/2003    | 196479ER6 | 1.60000%      |           | \$44,340,000          | \$0                   | \$44,340,000        | \$0                   | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$179,340,000</b>  | <b>\$46,650,000</b>   | <b>\$46,215,000</b> | <b>\$86,475,000</b>   | <b>\$23,241,000</b>          | <b>\$14,884,000</b>            |

**SF 2002 Series C**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------------------|
| SF02C-1 | I     | Taxable       | 11/01/2036    | 196479RV3 | Variable      |           | \$30,000,000          | \$0                   | \$0                 | \$30,000,000          | -                            | -                              |
| SF02C-2 | I     | Taxable (MRB) | 11/01/2035    | 196479RT8 | Variable      |           | \$75,000,000          | \$0                   | \$0                 | \$75,000,000          | -                            | -                              |
| SF02C-3 | I     | AMT           | 05/01/2022    | 196479RK7 | Variable      | 4.42200%  | \$40,000,000          | \$40,000,000          | \$0                 | \$0                   | \$40,000,000                 | \$0                            |
| SF02C-4 | II    | AMT           | 05/01/2032    | 196479FB0 | 4.95000%      |           | \$2,000,000           | \$0                   | \$0                 | \$2,000,000           | -                            | -                              |
| SF02C-4 | II    | AMT           | 11/01/2032    | 196479FC8 | 4.95000%      |           | \$8,000,000           | \$2,800,000           | \$0                 | \$5,200,000           | -                            | -                              |
| SF02C-5 | III   | AMT           | 05/01/2030    | 196479FD6 | 4.40000%      |           | \$17,000,000          | \$1,055,000           | \$0                 | \$15,945,000          | -                            | -                              |
| SF02C-6 | I     | non-AMT       | 11/01/2003    | 196479FH7 | 1.55000%      |           | \$51,000,000          | \$0                   | \$51,000,000        | \$0                   | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$223,000,000</b>  | <b>\$43,855,000</b>   | <b>\$51,000,000</b> | <b>\$128,145,000</b>  | <b>\$40,000,000</b>          | <b>\$0</b>                     |

**SF 2003 Series A**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------------------|
| SF03A-1 | I     | Taxable (MRB) | 11/01/2030    | 196479SP5 | Variable      |           | \$42,000,000          | \$4,620,000           | \$0                 | \$37,380,000          | -                            | -                              |
| SF03A-2 | I     | non-AMT       | 11/01/2021    | 196479SR1 | Variable      | 4.16000%  | \$20,000,000          | \$19,455,000          | \$545,000           | \$0                   | \$19,455,000                 | \$0                            |
| SF03A-3 | II    | AMT           | 05/01/2032    | 196479HG7 | 5.15000%      |           | \$3,500,000           | \$3,000,000           | \$0                 | \$500,000             | -                            | -                              |
| SF03A-3 | II    | AMT           | 11/01/2032    | 196479HH5 | 5.15000%      |           | \$3,500,000           | \$0                   | \$0                 | \$3,500,000           | -                            | -                              |
| SF03A-4 | III   | AMT           | 05/01/2030    | 196479HJ1 | 4.75000%      |           | \$9,000,000           | \$1,990,000           | \$0                 | \$7,010,000           | -                            | -                              |
| SF03A-5 | I     | AMT           | 03/01/2004    | 196479HF9 | 1.20000%      |           | \$28,000,000          | \$0                   | \$28,000,000        | \$0                   | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$106,000,000</b>  | <b>\$29,065,000</b>   | <b>\$28,545,000</b> | <b>\$48,390,000</b>   | <b>\$19,455,000</b>          | <b>\$0</b>                     |

**SF 2003 Series B**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------------------|
| SF03B-1 | I     | Taxable       | 11/01/2033    | 196483CK5 | Variable      | 4.85100%  | \$40,000,000          | \$31,995,000          | \$0                 | \$8,005,000           | \$32,760,000                 | (\$765,000)                    |
| SF03B-2 | I     | Taxable (MRB) | 11/01/2033    | 196483DM0 | Variable      | 4.93800%  | \$80,000,000          | \$21,680,000          | \$0                 | \$58,320,000          | \$20,915,000                 | \$765,000                      |
| SF03B-3 | I     | AMT           | 11/01/2026    | 196483BW0 | Variable      | 4.38400%  | \$60,000,000          | \$60,000,000          | \$0                 | \$0                   | \$60,000,000                 | \$0                            |
| SF03B-4 | III   | AMT           | 05/01/2032    | 196479HK8 | 5.00000%      |           | \$20,000,000          | \$250,000             | \$0                 | \$19,750,000          | -                            | -                              |
| SF03B-5 | I     | non-AMT       | 07/01/2004    | 196479HL6 | 1.00000%      |           | \$54,000,000          | \$0                   | \$54,000,000        | \$0                   | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$254,000,000</b>  | <b>\$113,925,000</b>  | <b>\$54,000,000</b> | <b>\$86,075,000</b>   | <b>\$113,675,000</b>         | <b>\$0</b>                     |

**SF 2003 Series C**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|----------------------|-----------------------|------------------------------|--------------------------------|
| SF03C-1 | I     | Taxable (MRB) | 11/01/2032    | 196483DF5 | Variable      | 4.03333%  | \$70,000,000          | \$13,120,000          | \$0                  | \$56,880,000          | \$3,585,000                  | \$9,535,000                    |
| SF03C-2 | I     | AMT           | 11/01/2026    | 196479HW2 | Variable      | 4.59500%  | \$40,000,000          | \$40,000,000          | \$0                  | \$0                   | \$40,000,000                 | \$0                            |
| SF03C-3 | III   | AMT           | 05/01/2032    | 196479HZ5 | 5.00000%      |           | \$13,000,000          | \$1,300,000           | \$0                  | \$11,700,000          | -                            | -                              |
| SF03C-4 | I     | AMT           | 11/01/2004    | 196479HX0 | 1.18000%      |           | \$30,000,000          | \$0                   | \$30,000,000         | \$0                   | -                            | -                              |
| SF03C-5 | I     | non-AMT       | 11/01/2004    | 196479HY8 | 1.13000%      |           | \$70,275,000          | \$0                   | \$70,275,000         | \$0                   | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$223,275,000</b>  | <b>\$54,420,000</b>   | <b>\$100,275,000</b> | <b>\$68,580,000</b>   | <b>\$43,585,000</b>          | <b>\$9,535,000</b>             |

**SF 2004 Series A**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|----------------------|-----------------------|------------------------------|--------------------------------|
| SF04A-1 | I     | Taxable (MRB) | 11/01/2034    | 196479JE0 | Variable      | 4.45960%  | \$60,000,000          | \$2,820,000           | \$0                  | \$57,180,000          | \$2,820,000                  | \$0                            |
| SF04A-2 | I     | AMT           | 11/01/2026    | 196479JF7 | Variable      | 4.36850%  | \$50,000,000          | \$50,000,000          | \$0                  | \$0                   | \$50,000,000                 | \$0                            |
| SF04A-3 | III   | AMT           | 05/01/2032    | 196479JD2 | 5.25000%      |           | \$13,000,000          | \$1,850,000           | \$0                  | \$11,150,000          | -                            | -                              |
| SF04A-4 | I     | AMT           | 08/01/2005    | 196479JG5 | 1.82000%      |           | \$85,000,000          | \$0                   | \$85,000,000         | \$0                   | -                            | -                              |
| SF04A-5 | I     | non-AMT       | 08/01/2005    | 196479JH3 | 1.75000%      |           | \$104,000,000         | \$0                   | \$104,000,000        | \$0                   | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$312,000,000</b>  | <b>\$54,670,000</b>   | <b>\$189,000,000</b> | <b>\$68,330,000</b>   | <b>\$52,820,000</b>          | <b>\$0</b>                     |

**SF 2004 Series B**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------------------|
| SF04B-1 | I     | Taxable (MRB) | 11/01/2034    | 196479KC2 | Variable      | 4.05200%  | \$50,000,000          | \$2,170,000           | \$0                 | \$47,830,000          | \$2,170,000                  | \$0                            |
| SF04B-2 | I     | AMT           | 11/01/2026    | 196479KD0 | Variable      | 4.12200%  | \$40,000,000          | \$40,000,000          | \$0                 | \$0                   | \$40,000,000                 | \$0                            |
| SF04B-3 | III   | AMT           | 05/01/2032    | 196479KB4 | 5.25000%      |           | \$11,000,000          | \$2,295,000           | \$0                 | \$8,705,000           | -                            | -                              |
| SF04B-4 | I     | non-AMT       | 11/01/2005    | 196479KE8 | 1.99000%      |           | \$82,335,000          | \$0                   | \$82,335,000        | \$0                   | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$183,335,000</b>  | <b>\$44,465,000</b>   | <b>\$82,335,000</b> | <b>\$56,535,000</b>   | <b>\$42,170,000</b>          | <b>\$0</b>                     |

**SF 2005 Series A**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------------------|
| SF05A-1 | I     | Taxable (MRB) | 05/01/2035    | 196479KL2 | Variable      | 4.35550%  | \$50,000,000          | \$6,710,000           | \$0                 | \$43,290,000          | \$6,710,000                  | \$0                            |
| SF05A-2 | I     | AMT           | 11/01/2027    | 196479KM0 | Variable      | 4.07100%  | \$40,000,000          | \$40,000,000          | \$0                 | \$0                   | \$40,000,000                 | \$0                            |
| SF05A-3 | III   | AMT           | 05/01/2033    | 196479KH1 | 5.25000%      |           | \$10,000,000          | \$2,085,000           | \$0                 | \$7,915,000           | -                            | -                              |
| SF05A-4 | I     | AMT           | 03/29/2006    | 196479KJ7 | 2.55000%      |           | \$11,300,000          | \$0                   | \$11,300,000        | \$0                   | -                            | -                              |
| SF05A-5 | I     | non-AMT       | 03/29/2006    | 196479KK4 | 2.50000%      |           | \$13,095,000          | \$0                   | \$13,095,000        | \$0                   | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$124,395,000</b>  | <b>\$48,795,000</b>   | <b>\$24,395,000</b> | <b>\$51,205,000</b>   | <b>\$46,710,000</b>          | <b>\$0</b>                     |

**SF 2005 Series B**

| 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 |
|----------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|----------------------|-----------------------|------------------------------|--------------------------------|
| SF05B-1A | I     | Taxable (MRB) | 05/01/2036    | 196479KT5 | 5.22000%      |           | \$40,000,000          | \$15,920,000          | \$3,595,000          | \$20,485,000          | -                            | -                              |
| SF05B-1B | I     | Taxable (MRB) | 05/01/2036    | 196479KU2 | 4.98000%      |           | \$40,000,000          | \$15,920,000          | \$3,595,000          | \$20,485,000          | -                            | -                              |
| SF05B-2  | I     | non-AMT       | 05/01/2034    | 196479RG6 | Variable      | 4.16930%  | \$80,000,000          | \$75,850,000          | \$4,150,000          | \$0                   | \$36,650,720                 | \$39,199,280                   |
| SF05B-3  | II    | AMT           | 11/01/2029    | 196479KV0 | 4.60000%      |           | \$20,000,000          | \$0                   | \$0                  | \$20,000,000          | -                            | -                              |
| SF05B-4  | I     | AMT           | 07/05/2006    | 196479KX6 | 2.80000%      |           | \$102,270,000         | \$0                   | \$102,270,000        | \$0                   | -                            | -                              |
| SF05B-5  | I     | non-AMT       | 07/05/2006    | 196479KY4 | 2.75000%      |           | \$36,230,000          | \$0                   | \$36,230,000         | \$0                   | -                            | -                              |
|          |       |               |               |           |               |           | <b>\$318,500,000</b>  | <b>\$107,690,000</b>  | <b>\$149,840,000</b> | <b>\$60,970,000</b>   | <b>\$36,650,720</b>          | <b>\$39,199,280</b>            |

**SF 2006 Series A**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------------------|
| SF06A-1 | I     | Taxable (MRB) | 11/01/2036    | 196479QK8 | Variable      | 5.16100%  | \$30,000,000          | \$4,550,000           | \$0                 | \$25,450,000          | \$4,550,000                  | \$0                            |
| SF06A-2 | I     | non-AMT       | 11/01/2034    | 196479QL6 | Variable      |           | \$20,590,000          | \$17,590,000          | \$0                 | \$3,000,000           | -                            | -                              |
| SF06A-3 | I     | AMT           | 11/01/2036    | 196479QM4 | Variable      | 4.31290%  | \$40,000,000          | \$40,000,000          | \$0                 | \$0                   | \$40,000,000                 | \$0                            |
| SF06A-4 | II    | AMT           | 11/01/2036    | 196479LJ6 | 5.00000%      |           | \$19,410,000          | \$15,210,000          | \$0                 | \$4,200,000           | -                            | -                              |
| SF06A-5 | I     | non-AMT       | 01/03/2007    | 196479LE7 | 3.43000%      |           | \$70,700,000          | \$0                   | \$70,700,000        | \$0                   | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$180,700,000</b>  | <b>\$77,350,000</b>   | <b>\$70,700,000</b> | <b>\$32,650,000</b>   | <b>\$44,550,000</b>          | <b>\$0</b>                     |

**SF 2006 Series B**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------------------|
| SF06B-1 | I     | Taxable (MRB) | 11/01/2036    | 196483CL3 | Variable      | 5.66850%  | \$60,000,000          | \$21,440,000          | \$0                 | \$38,560,000          | \$21,440,000                 | \$0                            |
| SF06B-2 | I     | non-AMT       | 11/01/2034    | 196483CB5 | Variable      | 4.19510%  | \$49,325,000          | \$49,325,000          | \$0                 | \$0                   | \$49,325,000                 | \$0                            |
| SF06B-3 | I     | AMT           | 11/01/2036    | 196483CC3 | Variable      | 4.54450%  | \$62,945,000          | \$62,945,000          | \$0                 | \$0                   | \$62,945,000                 | \$0                            |
| SF06B-4 | II    | AMT           | 11/01/2036    | 196483AE1 | 5.10000%      |           | \$20,000,000          | \$0                   | \$0                 | \$20,000,000          | -                            | -                              |
| SF06B-5 | I     | AMT           | 06/01/2007    | 196483AD3 | 3.85000%      |           | \$87,000,000          | \$0                   | \$87,000,000        | \$0                   | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$279,270,000</b>  | <b>\$133,710,000</b>  | <b>\$87,000,000</b> | <b>\$58,560,000</b>   | <b>\$133,710,000</b>         | <b>\$0</b>                     |

**SF 2006 Series C**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|-------------------|-----------------------|------------------------------|--------------------------------|
| SF06C-1 | I     | Taxable (MRB) | 11/01/2036    | 196483CM1 | Variable      | 5.31430%  | \$60,000,000          | \$21,420,000          | \$0               | \$38,580,000          | \$21,420,000                 | \$0                            |
| SF06C-2 | I     | non-AMT       | 11/01/2034    | 196483CH2 | Variable      | 4.28840%  | \$70,700,000          | \$70,700,000          | \$0               | \$0                   | \$70,700,000                 | \$0                            |
| SF06C-3 | II    | AMT           | 11/01/2036    | 196483AF8 | 4.62500%      |           | \$29,300,000          | \$23,900,000          | \$0               | \$5,400,000           | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$160,000,000</b>  | <b>\$116,020,000</b>  | <b>\$0</b>        | <b>\$43,980,000</b>   | <b>\$92,120,000</b>          | <b>\$0</b>                     |

**SF 2007 Series A**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|-------------------|-----------------------|------------------------------|--------------------------------|
| SF07A-1 | I     | Taxable (MRB) | 11/01/2037    | 196483CN9 | Variable      | 5.19114%  | \$70,000,000          | \$30,045,000          | \$0               | \$39,955,000          | \$30,045,000                 | \$0                            |
| SF07A-2 | I     | AMT           | 11/01/2037    | 196483CF6 | Variable      | 4.15300%  | \$70,000,000          | \$70,000,000          | \$0               | \$0                   | \$70,000,000                 | \$0                            |
| SF07A-3 | III   | AMT           | 11/01/2037    | 196483AL5 | 4.80000%      |           | \$35,000,000          | \$22,700,000          | \$0               | \$12,300,000          | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$175,000,000</b>  | <b>\$122,745,000</b>  | <b>\$0</b>        | <b>\$52,255,000</b>   | <b>\$100,045,000</b>         | <b>\$0</b>                     |

**SF 2007 Series B**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|-------------------|-----------------------|------------------------------|--------------------------------|
| SF07B-1 | I     | Taxable (MRB) | 05/01/2038    | 196483DH1 | Variable      | 5.58000%  | \$120,000,000         | \$58,985,000          | \$0               | \$61,015,000          | \$58,985,000                 | \$0                            |
| SF07B-2 | I     | AMT           | 05/01/2038    | 196483AR2 | Variable      | 4.50750%  | \$50,000,000          | \$50,000,000          | \$0               | \$0                   | \$50,000,000                 | \$0                            |
| SF07B-3 | II    | AMT           | 05/01/2038    | 196483AS0 | Variable      | 4.40500%  | \$50,000,000          | \$50,000,000          | \$0               | \$0                   | \$50,000,000                 | \$0                            |
|         |       |               |               |           |               |           | <b>\$220,000,000</b>  | <b>\$158,985,000</b>  | <b>\$0</b>        | <b>\$61,015,000</b>   | <b>\$158,985,000</b>         | <b>\$0</b>                     |

**SF 2008 Series A**

| 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 |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|-------------------|-----------------------|------------------------------|--------------------------------|
| SF08A-1 | I     | Taxable       | 05/01/2038    | 196483DK4 | Variable      | 5.44500%  | \$60,000,000          | \$57,060,000          | \$0               | \$2,940,000           | \$42,800,000                 | \$14,260,000                   |
| SF08A-2 | I     | Taxable (MRB) | 05/01/2038    | 196483CT6 | Variable      | 4.59600%  | \$170,000,000         | \$97,890,000          | \$0               | \$72,110,000          | \$80,100,000                 | \$17,790,000                   |
| SF08A-3 | I     | AMT           | 05/01/2038    | 196483CV1 | Variable      | 4.41400%  | \$80,000,000          | \$80,000,000          | \$0               | \$0                   | \$80,000,000                 | \$0                            |
| SF08A-4 | II    | AMT           | 11/01/2038    | 196483AX9 | 5.75000%      |           | \$15,000,000          | \$3,835,000           | \$0               | \$11,165,000          | -                            | -                              |
| SF08A-5 | III   | non-AMT       | 11/01/2034    | 196483AY7 | 5.00000%      |           | \$23,955,000          | \$19,955,000          | \$0               | \$4,000,000           | -                            | -                              |
|         |       |               |               |           |               |           | <b>\$348,955,000</b>  | <b>\$258,740,000</b>  | <b>\$0</b>        | <b>\$90,215,000</b>   | <b>\$202,900,000</b>         | <b>\$32,050,000</b>            |

**SF 2009 Series A**

| 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 |
|--------|-------|------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|--------------------|-----------------------|------------------------------|--------------------------------|
| SF09A  | I     | non-AMT    | 11/01/2010    | 196479PX1 | 2.40000%      |           | \$4,080,000           | \$0                   | \$0                | \$4,080,000           | -                            | -                              |
| SF09A  | I     | non-AMT    | 11/01/2011    | 196479PY9 | 2.65000%      |           | \$5,220,000           | \$0                   | \$4,800,000        | \$420,000             | -                            | -                              |
| SF09A  | I     | non-AMT    | 11/01/2012    | 196479PZ6 | 2.95000%      |           | \$5,245,000           | \$4,925,000           | \$0                | \$320,000             | -                            | -                              |
| SF09A  | I     | non-AMT    | 11/01/2013    | 196479QA0 | 3.10000%      |           | \$4,930,000           | \$4,630,000           | \$0                | \$300,000             | -                            | -                              |
| SF09A  | I     | non-AMT    | 11/01/2014    | 196479QB8 | 3.45000%      |           | \$4,635,000           | \$4,350,000           | \$0                | \$285,000             | -                            | -                              |
| SF09A  | I     | non-AMT    | 11/01/2015    | 196479QC6 | 3.60000%      |           | \$4,360,000           | \$4,095,000           | \$0                | \$265,000             | -                            | -                              |
| SF09A  | I     | non-AMT    | 11/01/2016    | 196479QD4 | 3.85000%      |           | \$4,105,000           | \$3,855,000           | \$0                | \$250,000             | -                            | -                              |
| SF09A  | I     | non-AMT    | 11/01/2017    | 196479QE2 | 4.00000%      |           | \$3,870,000           | \$3,630,000           | \$0                | \$240,000             | -                            | -                              |
| SF09A  | I     | non-AMT    | 11/01/2018    | 196479QF9 | 4.20000%      |           | \$3,650,000           | \$3,425,000           | \$0                | \$225,000             | -                            | -                              |
| SF09A  | I     | non-AMT    | 11/01/2019    | 196479QG7 | 4.35000%      |           | \$3,445,000           | \$3,235,000           | \$0                | \$210,000             | -                            | -                              |
| SF09A  | I     | non-AMT    | 11/01/2020    | 196479QH5 | 4.60000%      |           | \$3,260,000           | \$3,060,000           | \$0                | \$200,000             | -                            | -                              |
| SF09A  | I     | non-AMT    | 11/01/2029    | 196479QJ1 | 5.50000%      |           | \$43,200,000          | \$34,365,000          | \$0                | \$8,835,000           | -                            | -                              |
|        |       |            |               |           |               |           | <b>\$90,000,000</b>   | <b>\$69,570,000</b>   | <b>\$4,800,000</b> | <b>\$15,630,000</b>   | <b>\$0</b>                   | <b>\$0</b>                     |

Single Family Mortgage Bonds Indenture:  
Disclosure Report as of November 1, 2011

Colorado Housing and Finance Authority

SF2001AA SF2002A,B,C SF2003A,B,C SF2004A,B SF2005A,B SF2006A,B,C SF2007A,B SF2008A SF2009A

| Series        | Class | Tax Status | Maturity Date | Date of Call | Amount              | Type of Call |
|---------------|-------|------------|---------------|--------------|---------------------|--------------|
| SF01AA-1      | I     | Taxable    | 05/01/2041    | Dec-09       | \$13,500,000        | SP           |
| SF01AA-1      | I     | Taxable    | 05/01/2041    | Nov-10       | \$6,500,000         | SP           |
| <b>SF01AA</b> |       |            |               |              | <u>\$20,000,000</u> |              |

Single Family Mortgage Bonds Indenture:  
Disclosure Report as of November 1, 2011

Colorado Housing and Finance Authority

SF2001AA SF2002A,B,C SF2003A,B,C SF2004A,B SF2005A,B SF2006A,B,C SF2007A,B SF2008A SF2009A

| Series       | Class | Tax Status    | Maturity Date | Date of Call | Amount              | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------------|--------------|
| SF02A-3      | I     | non-AMT       | 11/01/2021    | Nov-02       | \$805,000           | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | May-03       | \$155,000           | PP           |
| SF02A-3      | I     | non-AMT       | 11/01/2021    | May-03       | \$1,470,000         | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | Nov-03       | \$1,300,000         | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | May-04       | \$765,000           | PP           |
| SF02A-1      | I     | Taxable (MRB) | 11/01/2013    | Jun-04       | \$1,820,000         | PP           |
| SF02A-1      | I     | Taxable (MRB) | 11/01/2013    | Nov-04       | \$2,495,000         | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | Nov-04       | \$310,000           | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | May-05       | \$245,000           | PP           |
| SF02A-5      | II    | AMT           | 11/01/2032    | May-05       | \$2,870,000         | PP           |
| SF02A-1      | I     | Taxable (MRB) | 11/01/2013    | Nov-05       | \$2,835,000         | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | Nov-05       | \$5,100,000         | PP           |
| SF02A-1      | I     | Taxable (MRB) | 11/01/2013    | May-06       | \$2,990,000         | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | May-06       | \$120,000           | PP           |
| SF02A-1      | I     | Taxable (MRB) | 11/01/2013    | Nov-06       | \$2,955,000         | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | Nov-06       | \$105,000           | PP           |
| SF02A-1      | I     | Taxable (MRB) | 11/01/2013    | May-07       | \$2,850,000         | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | May-07       | \$85,000            | PP           |
| SF02A-1      | I     | Taxable (MRB) | 11/01/2013    | Nov-07       | \$2,730,000         | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | Nov-07       | \$105,000           | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | May-08       | \$100,000           | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | Nov-08       | \$75,000            | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | May-09       | \$95,000            | PP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | Nov-09       | \$190,000           | SP           |
| SF02A-1      | I     | Taxable (MRB) | 11/01/2013    | Dec-09       | \$9,455,000         | SP           |
| SF02A-1      | I     | Taxable (MRB) | 11/01/2013    | May-10       | \$2,615,000         | SP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | May-10       | \$85,000            | SP           |
| SF02A-3      | I     | non-AMT       | 11/01/2021    | May-10       | \$295,000           | SP           |
| SF02A-5      | II    | AMT           | 05/01/2032    | May-10       | \$4,200,000         | SP           |
| SF02A-5      | II    | AMT           | 11/01/2032    | May-10       | \$5,800,000         | SP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | Nov-10       | \$60,000            | SP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | May-11       | \$55,000            | SP           |
| SF02A-2      | I     | AMT           | 11/01/2021    | Nov-11       | \$80,000            | SP           |
| <b>SF02A</b> |       |               |               |              | <u>\$55,215,000</u> |              |

Single Family Mortgage Bonds Indenture:  
Disclosure Report as of November 1, 2011

Colorado Housing and Finance Authority

SF2001AA SF2002A,B,C SF2003A,B,C SF2004A,B SF2005A,B SF2006A,B,C SF2007A,B SF2008A SF2009A

| Series       | Class | Tax Status    | Maturity Date | Date of Call | Amount              | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------------|--------------|
| SF02B-2      | I     | Taxable (MRB) | 11/01/2030    | Jun-04       | \$1,855,000         | PP           |
| SF02B-1      | I     | Taxable       | 11/01/2032    | Nov-04       | \$380,000           | PP           |
| SF02B-2      | I     | Taxable (MRB) | 11/01/2030    | Nov-04       | \$3,110,000         | PP           |
| SF02B-1      | I     | Taxable       | 11/01/2032    | May-05       | \$395,000           | PP           |
| SF02B-2      | I     | Taxable (MRB) | 11/01/2030    | May-05       | \$3,660,000         | PP           |
| SF02B-5      | III   | AMT           | 05/01/2030    | May-05       | \$1,915,000         | PP           |
| SF02B-1      | I     | Taxable       | 11/01/2032    | Nov-05       | \$400,000           | PP           |
| SF02B-2      | I     | Taxable (MRB) | 11/01/2030    | Nov-05       | \$3,715,000         | PP           |
| SF02B-5      | III   | AMT           | 05/01/2030    | Nov-05       | \$3,275,000         | PP           |
| SF02B-1      | I     | Taxable       | 11/01/2032    | May-06       | \$400,000           | PP           |
| SF02B-2      | I     | Taxable (MRB) | 11/01/2030    | May-06       | \$7,950,000         | PP           |
| SF02B-5      | III   | AMT           | 05/01/2030    | May-06       | \$2,445,000         | PP           |
| SF02B-1      | I     | Taxable       | 11/01/2032    | Nov-06       | \$405,000           | PP           |
| SF02B-2      | I     | Taxable (MRB) | 11/01/2030    | Nov-06       | \$3,775,000         | PP           |
| SF02B-5      | III   | AMT           | 05/01/2030    | Nov-06       | \$1,285,000         | PP           |
| SF02B-1      | I     | Taxable       | 11/01/2032    | May-07       | \$410,000           | PP           |
| SF02B-2      | I     | Taxable (MRB) | 11/01/2030    | May-07       | \$3,635,000         | PP           |
| SF02B-5      | III   | AMT           | 05/01/2030    | May-07       | \$1,155,000         | PP           |
| SF02B-1      | I     | Taxable       | 11/01/2032    | Nov-07       | \$415,000           | PP           |
| SF02B-2      | I     | Taxable (MRB) | 11/01/2030    | Nov-07       | \$3,480,000         | PP           |
| SF02B-5      | III   | AMT           | 05/01/2030    | Nov-07       | \$1,135,000         | PP           |
| SF02B-5      | III   | AMT           | 05/01/2030    | May-08       | \$1,100,000         | PP           |
| SF02B-5      | III   | AMT           | 05/01/2030    | Nov-08       | \$1,350,000         | PP           |
| SF02B-5      | III   | AMT           | 05/01/2030    | May-09       | \$1,200,000         | PP           |
| SF02B-5      | III   | AMT           | 05/01/2030    | Nov-09       | \$140,000           | SP           |
| SF02B-1      | I     | Taxable       | 11/01/2032    | Dec-09       | \$2,195,000         | SP           |
| SF02B-2      | I     | Taxable (MRB) | 11/01/2030    | Dec-09       | \$18,000,000        | SP           |
| SF02B-2      | I     | Taxable (MRB) | 11/01/2030    | May-10       | \$2,295,000         | SP           |
| SF02B-4      | II    | AMT           | 05/01/2032    | May-10       | \$500,000           | SP           |
| SF02B-4      | II    | AMT           | 11/01/2032    | May-10       | \$4,000,000         | SP           |
| SF02B-4      | II    | AMT           | 05/01/2032    | May-11       | \$500,000           | SP           |
| SF02B-1      | I     | Taxable       | 11/01/2032    | Nov-11       | \$10,000,000        | SP           |
| <b>SF02B</b> |       |               |               |              | <b>\$86,475,000</b> |              |

Single Family Mortgage Bonds Indenture:  
Disclosure Report as of November 1, 2011

Colorado Housing and Finance Authority

SF2001AA SF2002A,B,C SF2003A,B,C SF2004A,B SF2005A,B SF2006A,B,C SF2007A,B SF2008A SF2009A

| Series       | Class | Tax Status    | Maturity Date | Date of Call | Amount               | Type of Call |
|--------------|-------|---------------|---------------|--------------|----------------------|--------------|
| SF02C-2      | I     | Taxable (MRB) | 11/01/2035    | Nov-04       | \$2,100,000          | PP           |
| SF02C-2      | I     | Taxable (MRB) | 11/01/2035    | May-05       | \$3,690,000          | PP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | May-05       | \$2,255,000          | PP           |
| SF02C-1      | I     | Taxable       | 11/01/2036    | Nov-05       | \$230,000            | PP           |
| SF02C-2      | I     | Taxable (MRB) | 11/01/2035    | Nov-05       | \$19,740,000         | PP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | Nov-05       | \$1,435,000          | PP           |
| SF02C-1      | I     | Taxable       | 11/01/2036    | May-06       | \$235,000            | PP           |
| SF02C-2      | I     | Taxable (MRB) | 11/01/2035    | May-06       | \$5,280,000          | PP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | May-06       | \$1,365,000          | PP           |
| SF02C-1      | I     | Taxable       | 11/01/2036    | Nov-06       | \$245,000            | PP           |
| SF02C-2      | I     | Taxable (MRB) | 11/01/2035    | Nov-06       | \$5,100,000          | PP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | Nov-06       | \$1,145,000          | PP           |
| SF02C-1      | I     | Taxable       | 11/01/2036    | May-07       | \$250,000            | PP           |
| SF02C-2      | I     | Taxable (MRB) | 11/01/2035    | May-07       | \$4,920,000          | PP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | May-07       | \$985,000            | PP           |
| SF02C-1      | I     | Taxable       | 11/01/2036    | Nov-07       | \$255,000            | PP           |
| SF02C-2      | I     | Taxable (MRB) | 11/01/2035    | Nov-07       | \$4,710,000          | PP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | Nov-07       | \$905,000            | PP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | May-08       | \$850,000            | PP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | Oct-08       | \$4,265,000          | PLR          |
| SF02C-5      | III   | AMT           | 05/01/2030    | Nov-08       | \$785,000            | PP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | May-09       | \$310,000            | PP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | Nov-09       | \$360,000            | SP           |
| SF02C-1      | I     | Taxable       | 11/01/2036    | Dec-09       | \$8,000,000          | SP           |
| SF02C-2      | I     | Taxable (MRB) | 11/01/2035    | Dec-09       | \$19,460,000         | SP           |
| SF02C-2      | I     | Taxable (MRB) | 11/01/2035    | May-10       | \$1,220,000          | SP           |
| SF02C-4      | II    | AMT           | 05/01/2032    | May-10       | \$2,000,000          | SP           |
| SF02C-4      | II    | AMT           | 11/01/2032    | May-10       | \$5,200,000          | SP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | May-10       | \$345,000            | SP           |
| SF02C-1      | I     | Taxable       | 11/01/2036    | Nov-10       | \$3,500,000          | SP           |
| SF02C-2      | I     | Taxable (MRB) | 11/01/2035    | Nov-10       | \$3,000,000          | SP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | Nov-10       | \$310,000            | SP           |
| SF02C-1      | I     | Taxable       | 11/01/2036    | May-11       | \$4,100,000          | SP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | May-11       | \$320,000            | SP           |
| SF02C-1      | I     | Taxable       | 11/01/2036    | Nov-11       | \$13,185,000         | SP           |
| SF02C-2      | I     | Taxable (MRB) | 11/01/2035    | Nov-11       | \$5,780,000          | SP           |
| SF02C-5      | III   | AMT           | 05/01/2030    | Nov-11       | \$310,000            | SP           |
| <b>SF02C</b> |       |               |               |              | <b>\$128,145,000</b> |              |

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Colorado Housing and Finance Authority

SF2001AA SF2002A,B,C SF2003A,B,C SF2004A,B SF2005A,B SF2006A,B,C SF2007A,B SF2008A SF2009A

| Series       | Class | Tax Status    | Maturity Date | Date of Call | Amount              | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------------|--------------|
| SF03A-1      | I     | Taxable (MRB) | 11/01/2030    | Jun-04       | \$350,000           | PP           |
| SF03A-1      | I     | Taxable (MRB) | 11/01/2030    | Nov-04       | \$1,300,000         | PP           |
| SF03A-1      | I     | Taxable (MRB) | 11/01/2030    | May-05       | \$1,980,000         | PP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | May-05       | \$635,000           | PP           |
| SF03A-1      | I     | Taxable (MRB) | 11/01/2030    | Nov-05       | \$7,480,000         | PP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | Nov-05       | \$590,000           | PP           |
| SF03A-1      | I     | Taxable (MRB) | 11/01/2030    | May-06       | \$6,040,000         | PP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | May-06       | \$555,000           | PP           |
| SF03A-1      | I     | Taxable (MRB) | 11/01/2030    | Nov-06       | \$2,700,000         | PP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | Nov-06       | \$510,000           | PP           |
| SF03A-1      | I     | Taxable (MRB) | 11/01/2030    | May-07       | \$2,625,000         | PP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | May-07       | \$370,000           | PP           |
| SF03A-1      | I     | Taxable (MRB) | 11/01/2030    | Nov-07       | \$2,535,000         | PP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | Nov-07       | \$360,000           | PP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | May-08       | \$325,000           | PP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | Nov-08       | \$340,000           | PP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | May-09       | \$350,000           | PP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | Nov-09       | \$335,000           | SP           |
| SF03A-1      | I     | Taxable (MRB) | 11/01/2030    | Dec-09       | \$6,990,000         | SP           |
| SF03A-1      | I     | Taxable (MRB) | 11/01/2030    | May-10       | \$2,480,000         | SP           |
| SF03A-3      | II    | AMT           | 05/01/2032    | May-10       | \$500,000           | SP           |
| SF03A-3      | II    | AMT           | 11/01/2032    | May-10       | \$3,500,000         | SP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | May-10       | \$315,000           | SP           |
| SF03A-1      | I     | Taxable (MRB) | 11/01/2030    | Nov-10       | \$900,000           | SP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | Nov-10       | \$765,000           | SP           |
| SF03A-1      | I     | Taxable (MRB) | 11/01/2030    | May-11       | \$2,000,000         | SP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | May-11       | \$805,000           | SP           |
| SF03A-4      | III   | AMT           | 05/01/2030    | Nov-11       | \$755,000           | SP           |
| <b>SF03A</b> |       |               |               |              | <b>\$48,390,000</b> |              |

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Colorado Housing and Finance Authority  
SF2001AA SF2002A,B,C SF2003A,B,C SF2004A,B SF2005A,B SF2006A,B,C SF2007A,B SF2008A SF2009A

| Series       | Class | Tax Status    | Maturity Date | Date of Call | Amount              | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------------|--------------|
| SF03B-2      | I     | Taxable (MRB) | 11/01/2033    | Nov-04       | \$1,740,000         | PP           |
| SF03B-2      | I     | Taxable (MRB) | 11/01/2033    | May-05       | \$2,640,000         | PP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | May-05       | \$2,520,000         | PP           |
| SF03B-2      | I     | Taxable (MRB) | 11/01/2033    | Nov-05       | \$8,675,000         | PP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | Nov-05       | \$1,715,000         | PP           |
| SF03B-1      | I     | Taxable       | 11/01/2033    | May-06       | \$520,000           | PP           |
| SF03B-2      | I     | Taxable (MRB) | 11/01/2033    | May-06       | \$8,245,000         | PP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | May-06       | \$1,835,000         | PP           |
| SF03B-1      | I     | Taxable       | 11/01/2033    | Nov-06       | \$535,000           | PP           |
| SF03B-2      | I     | Taxable (MRB) | 11/01/2033    | Nov-06       | \$4,695,000         | PP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | Nov-06       | \$1,830,000         | PP           |
| SF03B-1      | I     | Taxable       | 11/01/2033    | May-07       | \$545,000           | PP           |
| SF03B-2      | I     | Taxable (MRB) | 11/01/2033    | May-07       | \$4,965,000         | PP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | May-07       | \$1,785,000         | PP           |
| SF03B-1      | I     | Taxable       | 11/01/2033    | Nov-07       | \$560,000           | PP           |
| SF03B-2      | I     | Taxable (MRB) | 11/01/2033    | Nov-07       | \$4,620,000         | PP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | Nov-07       | \$1,645,000         | PP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | May-08       | \$1,490,000         | PP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | Nov-08       | \$1,355,000         | PP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | May-09       | \$1,215,000         | PP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | Nov-09       | \$1,090,000         | SP           |
| SF03B-1      | I     | Taxable       | 11/01/2033    | Nov-09       | \$2,400,000         | PLR          |
| SF03B-2      | I     | Taxable (MRB) | 11/01/2033    | Dec-09       | \$16,260,000        | SP           |
| SF03B-1      | I     | Taxable       | 11/01/2033    | May-10       | \$640,000           | SP           |
| SF03B-2      | I     | Taxable (MRB) | 11/01/2033    | May-10       | \$1,755,000         | SP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | May-10       | \$970,000           | SP           |
| SF03B-1      | I     | Taxable       | 11/01/2033    | Nov-10       | \$665,000           | SP           |
| SF03B-2      | I     | Taxable (MRB) | 11/01/2033    | Nov-10       | \$1,840,000         | SP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | Nov-10       | \$865,000           | SP           |
| SF03B-1      | I     | Taxable       | 11/01/2033    | May-11       | \$680,000           | SP           |
| SF03B-2      | I     | Taxable (MRB) | 11/01/2033    | May-11       | \$1,895,000         | SP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | May-11       | \$765,000           | SP           |
| SF03B-1      | I     | Taxable       | 11/01/2033    | Nov-11       | \$1,460,000         | SP           |
| SF03B-2      | I     | Taxable (MRB) | 11/01/2033    | Nov-11       | \$990,000           | SP           |
| SF03B-4      | III   | AMT           | 05/01/2032    | Nov-11       | \$670,000           | SP           |
| <b>SF03B</b> |       |               |               |              | <u>\$86,075,000</u> |              |

| Series       | Class | Tax Status    | Maturity Date | Date of Call | Amount              | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------------|--------------|
| SF03C-1      | I     | Taxable (MRB) | 11/01/2032    | Nov-04       | \$1,305,000         | PP           |
| SF03C-1      | I     | Taxable (MRB) | 11/01/2032    | May-05       | \$2,640,000         | PP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | May-05       | \$450,000           | PP           |
| SF03C-1      | I     | Taxable (MRB) | 11/01/2032    | Nov-05       | \$3,675,000         | PP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | Nov-05       | \$700,000           | PP           |
| SF03C-1      | I     | Taxable (MRB) | 11/01/2032    | May-06       | \$9,630,000         | PP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | May-06       | \$700,000           | PP           |
| SF03C-1      | I     | Taxable (MRB) | 11/01/2032    | Nov-06       | \$4,695,000         | PP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | Nov-06       | \$800,000           | PP           |
| SF03C-1      | I     | Taxable (MRB) | 11/01/2032    | May-07       | \$4,965,000         | PP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | May-07       | \$850,000           | PP           |
| SF03C-1      | I     | Taxable (MRB) | 11/01/2032    | Nov-07       | \$4,620,000         | PP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | Nov-07       | \$900,000           | PP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | May-08       | \$950,000           | PP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | Nov-08       | \$950,000           | PP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | May-09       | \$1,000,000         | PP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | Nov-09       | \$900,000           | SP           |
| SF03C-1      | I     | Taxable (MRB) | 11/01/2032    | Dec-09       | \$15,000,000        | SP           |
| SF03C-1      | I     | Taxable (MRB) | 11/01/2032    | May-10       | \$3,705,000         | SP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | May-10       | \$900,000           | SP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | Nov-10       | \$900,000           | SP           |
| SF03C-1      | I     | Taxable (MRB) | 11/01/2032    | May-11       | \$3,405,000         | SP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | May-11       | \$900,000           | SP           |
| SF03C-1      | I     | Taxable (MRB) | 11/01/2032    | Nov-11       | \$3,240,000         | SP           |
| SF03C-3      | III   | AMT           | 05/01/2032    | Nov-11       | \$800,000           | SP           |
| <b>SF03C</b> |       |               |               |              | <b>\$68,580,000</b> |              |

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Colorado Housing and Finance Authority

SF2001AA SF2002A,B,C SF2003A,B,C SF2004A,B SF2005A,B SF2006A,B,C SF2007A,B SF2008A SF2009A

| Series       | Class | Tax Status    | Maturity Date | Date of Call | Amount              | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------------|--------------|
| SF04A-1      | I     | Taxable (MRB) | 11/01/2034    | May-05       | \$2,070,000         | PP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | May-05       | \$410,000           | PP           |
| SF04A-1      | I     | Taxable (MRB) | 11/01/2034    | Nov-05       | \$2,875,000         | PP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | Nov-05       | \$770,000           | PP           |
| SF04A-1      | I     | Taxable (MRB) | 11/01/2034    | May-06       | \$3,290,000         | PP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | May-06       | \$1,710,000         | PP           |
| SF04A-1      | I     | Taxable (MRB) | 11/01/2034    | Nov-06       | \$3,680,000         | PP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | Nov-06       | \$595,000           | PP           |
| SF04A-1      | I     | Taxable (MRB) | 11/01/2034    | May-07       | \$3,890,000         | PP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | May-07       | \$805,000           | PP           |
| SF04A-1      | I     | Taxable (MRB) | 11/01/2034    | Nov-07       | \$3,620,000         | PP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | Nov-07       | \$815,000           | PP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | May-08       | \$880,000           | PP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | Nov-08       | \$870,000           | PP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | May-09       | \$805,000           | PP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | Nov-09       | \$805,000           | SP           |
| SF04A-1      | I     | Taxable (MRB) | 11/01/2034    | Dec-09       | \$14,000,000        | SP           |
| SF04A-1      | I     | Taxable (MRB) | 11/01/2034    | May-10       | \$2,940,000         | SP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | May-10       | \$725,000           | SP           |
| SF04A-1      | I     | Taxable (MRB) | 11/01/2034    | Nov-10       | \$3,805,000         | SP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | Nov-10       | \$740,000           | SP           |
| SF04A-1      | I     | Taxable (MRB) | 11/01/2034    | May-11       | \$3,750,000         | SP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | May-11       | \$670,000           | SP           |
| SF04A-1      | I     | Taxable (MRB) | 11/01/2034    | Sep-11       | \$3,500,000         | S            |
| SF04A-1      | I     | Taxable (MRB) | 11/01/2034    | Nov-11       | \$9,760,000         | SP           |
| SF04A-3      | III   | AMT           | 05/01/2032    | Nov-11       | \$550,000           | SP           |
| <b>SF04A</b> |       |               |               |              | <b>\$68,330,000</b> |              |

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SF2001AA SF2002A,B,C SF2003A,B,C SF2004A,B SF2005A,B SF2006A,B,C SF2007A,B SF2008A SF2009A

| Series       | Class | Tax Status    | Maturity Date | Date of Call | Amount              | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------------|--------------|
| SF04B-1      | I     | Taxable (MRB) | 11/01/2034    | May-05       | \$880,000           | PP           |
| SF04B-1      | I     | Taxable (MRB) | 11/01/2034    | Nov-05       | \$2,250,000         | PP           |
| SF04B-1      | I     | Taxable (MRB) | 11/01/2034    | May-06       | \$2,900,000         | PP           |
| SF04B-1      | I     | Taxable (MRB) | 11/01/2034    | Nov-06       | \$3,300,000         | PP           |
| SF04B-3      | III   | AMT           | 05/01/2032    | Nov-06       | \$355,000           | PP           |
| SF04B-1      | I     | Taxable (MRB) | 11/01/2034    | May-07       | \$3,450,000         | PP           |
| SF04B-3      | III   | AMT           | 05/01/2032    | May-07       | \$865,000           | PP           |
| SF04B-1      | I     | Taxable (MRB) | 11/01/2034    | Nov-07       | \$3,550,000         | PP           |
| SF04B-3      | III   | AMT           | 05/01/2032    | Nov-07       | \$1,205,000         | PP           |
| SF04B-3      | III   | AMT           | 05/01/2032    | May-08       | \$850,000           | PP           |
| SF04B-3      | III   | AMT           | 05/01/2032    | Nov-08       | \$980,000           | PP           |
| SF04B-3      | III   | AMT           | 05/01/2032    | May-09       | \$935,000           | PP           |
| SF04B-3      | III   | AMT           | 05/01/2032    | Nov-09       | \$855,000           | SP           |
| SF04B-1      | I     | Taxable (MRB) | 11/01/2034    | Dec-09       | \$10,000,000        | SP           |
| SF04B-1      | I     | Taxable (MRB) | 11/01/2034    | May-10       | \$2,500,000         | SP           |
| SF04B-3      | III   | AMT           | 05/01/2032    | May-10       | \$790,000           | SP           |
| SF04B-3      | III   | AMT           | 05/01/2032    | Nov-10       | \$720,000           | SP           |
| SF04B-1      | I     | Taxable (MRB) | 11/01/2034    | May-11       | \$2,340,000         | SP           |
| SF04B-3      | III   | AMT           | 05/01/2032    | May-11       | \$655,000           | SP           |
| SF04B-1      | I     | Taxable (MRB) | 11/01/2034    | Sep-11       | \$2,200,000         | S            |
| SF04B-1      | I     | Taxable (MRB) | 11/01/2034    | Nov-11       | \$14,460,000        | SP           |
| SF04B-3      | III   | AMT           | 05/01/2032    | Nov-11       | \$495,000           | SP           |
| <b>SF04B</b> |       |               |               |              | <u>\$56,535,000</u> |              |

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SF2001AA SF2002A,B,C SF2003A,B,C SF2004A,B SF2005A,B SF2006A,B,C SF2007A,B SF2008A SF2009A

| Series       | Class | Tax Status    | Maturity Date | Date of Call | Amount              | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------------|--------------|
| SF05A-1      | I     | Taxable (MRB) | 05/01/2035    | May-06       | \$1,995,000         | PP           |
| SF05A-1      | I     | Taxable (MRB) | 05/01/2035    | Nov-06       | \$2,250,000         | PP           |
| SF05A-3      | III   | AMT           | 05/01/2033    | Nov-06       | \$325,000           | PP           |
| SF05A-1      | I     | Taxable (MRB) | 05/01/2035    | May-07       | \$2,900,000         | PP           |
| SF05A-3      | III   | AMT           | 05/01/2033    | May-07       | \$780,000           | PP           |
| SF05A-1      | I     | Taxable (MRB) | 05/01/2035    | Nov-07       | \$3,300,000         | PP           |
| SF05A-3      | III   | AMT           | 05/01/2033    | Nov-07       | \$1,095,000         | PP           |
| SF05A-3      | III   | AMT           | 05/01/2033    | May-08       | \$775,000           | PP           |
| SF05A-3      | III   | AMT           | 05/01/2033    | Nov-08       | \$890,000           | PP           |
| SF05A-3      | III   | AMT           | 05/01/2033    | May-09       | \$850,000           | PP           |
| SF05A-3      | III   | AMT           | 05/01/2033    | Nov-09       | \$780,000           | SP           |
| SF05A-1      | I     | Taxable (MRB) | 05/01/2035    | Dec-09       | \$13,500,000        | SP           |
| SF05A-1      | I     | Taxable (MRB) | 05/01/2035    | May-10       | \$2,800,000         | SP           |
| SF05A-3      | III   | AMT           | 05/01/2033    | May-10       | \$720,000           | SP           |
| SF05A-1      | I     | Taxable (MRB) | 05/01/2035    | Nov-10       | \$1,500,000         | SP           |
| SF05A-3      | III   | AMT           | 05/01/2033    | Nov-10       | \$650,000           | SP           |
| SF05A-1      | I     | Taxable (MRB) | 05/01/2035    | May-11       | \$2,500,000         | SP           |
| SF05A-3      | III   | AMT           | 05/01/2033    | May-11       | \$600,000           | SP           |
| SF05A-1      | I     | Taxable (MRB) | 05/01/2035    | Sep-11       | \$3,000,000         | S            |
| SF05A-1      | I     | Taxable (MRB) | 05/01/2035    | Nov-11       | \$9,545,000         | SP           |
| SF05A-3      | III   | AMT           | 05/01/2033    | Nov-11       | \$450,000           | SP           |
| <b>SF05A</b> |       |               |               |              | <b>\$51,205,000</b> |              |

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SF2001AA SF2002A,B,C SF2003A,B,C SF2004A,B SF2005A,B SF2006A,B,C SF2007A,B SF2008A SF2009A

| Series       | Class | Tax Status    | Maturity Date | Date of Call | Amount              | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------------|--------------|
| SF05B-1A     | I     | Taxable (MRB) | 05/01/2036    | May-06       | \$190,000           | PP           |
| SF05B-1B     | I     | Taxable (MRB) | 05/01/2036    | May-06       | \$190,000           | PP           |
| SF05B-1A     | I     | Taxable (MRB) | 05/01/2036    | Nov-06       | \$1,395,000         | PP           |
| SF05B-1B     | I     | Taxable (MRB) | 05/01/2036    | Nov-06       | \$1,395,000         | PP           |
| SF05B-1A     | I     | Taxable (MRB) | 05/01/2036    | May-07       | \$905,000           | PP           |
| SF05B-1B     | I     | Taxable (MRB) | 05/01/2036    | May-07       | \$905,000           | PP           |
| SF05B-1A     | I     | Taxable (MRB) | 05/01/2036    | Nov-07       | \$1,780,000         | PP           |
| SF05B-1B     | I     | Taxable (MRB) | 05/01/2036    | Nov-07       | \$1,780,000         | PP           |
| SF05B-1A     | I     | Taxable (MRB) | 05/01/2036    | May-08       | \$2,175,000         | PP           |
| SF05B-1B     | I     | Taxable (MRB) | 05/01/2036    | May-08       | \$2,175,000         | PP           |
| SF05B-1A     | I     | Taxable (MRB) | 05/01/2036    | Nov-08       | \$2,280,000         | PP           |
| SF05B-1B     | I     | Taxable (MRB) | 05/01/2036    | Nov-08       | \$2,280,000         | PP           |
| SF05B-1A     | I     | Taxable (MRB) | 05/01/2036    | May-09       | \$2,200,000         | PP           |
| SF05B-1B     | I     | Taxable (MRB) | 05/01/2036    | May-09       | \$2,200,000         | PP           |
| SF05B-1A     | I     | Taxable (MRB) | 05/01/2036    | Nov-09       | \$2,110,000         | SP           |
| SF05B-1B     | I     | Taxable (MRB) | 05/01/2036    | Nov-09       | \$2,110,000         | SP           |
| SF05B-1A     | I     | Taxable (MRB) | 05/01/2036    | May-10       | \$2,030,000         | SP           |
| SF05B-1B     | I     | Taxable (MRB) | 05/01/2036    | May-10       | \$2,030,000         | SP           |
| SF05B-3      | II    | AMT           | 11/01/2029    | May-10       | \$14,000,000        | SP           |
| SF05B-1A     | I     | Taxable (MRB) | 05/01/2036    | Nov-10       | \$1,955,000         | SP           |
| SF05B-1B     | I     | Taxable (MRB) | 05/01/2036    | Nov-10       | \$1,955,000         | SP           |
| SF05B-1A     | I     | Taxable (MRB) | 05/01/2036    | May-11       | \$1,875,000         | SP           |
| SF05B-1B     | I     | Taxable (MRB) | 05/01/2036    | May-11       | \$1,875,000         | SP           |
| SF05B-3      | II    | AMT           | 11/01/2029    | May-11       | \$2,500,000         | SP           |
| SF05B-1A     | I     | Taxable (MRB) | 05/01/2036    | Nov-11       | \$1,590,000         | SP           |
| SF05B-1B     | I     | Taxable (MRB) | 05/01/2036    | Nov-11       | \$1,590,000         | SP           |
| SF05B-3      | II    | AMT           | 11/01/2029    | Nov-11       | \$3,500,000         | SP           |
| <b>SF05B</b> |       |               |               |              | <u>\$60,970,000</u> |              |

| Series       | Class | Tax Status    | Maturity Date | Date of Call | Amount              | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------------|--------------|
| SF06A-1      | I     | Taxable (MRB) | 11/01/2036    | Nov-06       | \$440,000           | PP           |
| SF06A-1      | I     | Taxable (MRB) | 11/01/2036    | May-07       | \$1,125,000         | PP           |
| SF06A-1      | I     | Taxable (MRB) | 11/01/2036    | Nov-07       | \$1,450,000         | PP           |
| SF06A-1      | I     | Taxable (MRB) | 11/01/2036    | Jun-09       | \$12,750,000        | O            |
| SF06A-1      | I     | Taxable (MRB) | 11/01/2036    | Dec-09       | \$4,050,000         | SP           |
| SF06A-2      | I     | non-AMT       | 11/01/2034    | Dec-09       | \$3,000,000         | SP           |
| SF06A-1      | I     | Taxable (MRB) | 11/01/2036    | May-10       | \$1,585,000         | SP           |
| SF06A-4      | II    | AMT           | 11/01/2036    | May-10       | \$3,000,000         | SP           |
| SF06A-1      | I     | Taxable (MRB) | 11/01/2036    | May-11       | \$2,800,000         | SP           |
| SF06A-4      | II    | AMT           | 11/01/2036    | May-11       | \$1,200,000         | SP           |
| SF06A-1      | I     | Taxable (MRB) | 11/01/2036    | Nov-11       | \$1,250,000         | SP           |
| <b>SF06A</b> |       |               |               |              | <u>\$32,650,000</u> |              |
| SF06B-1      | I     | Taxable (MRB) | 11/01/2036    | Nov-07       | \$1,320,000         | PP           |
| SF06B-4      | II    | AMT           | 11/01/2036    | Nov-08       | \$7,150,000         | PP           |
| SF06B-4      | II    | AMT           | 11/01/2036    | May-09       | \$1,660,000         | PP           |
| SF06B-1      | I     | Taxable (MRB) | 11/01/2036    | May-09       | \$12,680,000        | PLR          |
| SF06B-1      | I     | Taxable (MRB) | 11/01/2036    | Nov-09       | \$715,000           | SP           |
| SF06B-4      | II    | AMT           | 11/01/2036    | Nov-09       | \$1,635,000         | SP           |
| SF06B-1      | I     | Taxable (MRB) | 11/01/2036    | Nov-09       | \$4,465,000         | PLR          |
| SF06B-1      | I     | Taxable (MRB) | 11/01/2036    | May-10       | \$5,330,000         | SP           |
| SF06B-4      | II    | AMT           | 11/01/2036    | May-10       | \$6,265,000         | SP           |
| SF06B-1      | I     | Taxable (MRB) | 11/01/2036    | Nov-10       | \$4,950,000         | SP           |
| SF06B-4      | II    | AMT           | 11/01/2036    | Nov-10       | \$605,000           | SP           |
| SF06B-1      | I     | Taxable (MRB) | 11/01/2036    | May-11       | \$4,750,000         | SP           |
| SF06B-1      | I     | Taxable (MRB) | 11/01/2036    | Nov-11       | \$4,350,000         | SP           |
| SF06B-4      | II    | AMT           | 11/01/2036    | Nov-11       | \$2,685,000         | SP           |
| <b>SF06B</b> |       |               |               |              | <u>\$58,560,000</u> |              |
| SF06C-1      | I     | Taxable (MRB) | 11/01/2036    | Nov-07       | \$1,320,000         | PP           |
| SF06C-1      | I     | Taxable (MRB) | 11/01/2036    | May-09       | \$12,685,000        | PLR          |
| SF06C-1      | I     | Taxable (MRB) | 11/01/2036    | Nov-09       | \$1,195,000         | SP           |
| SF06C-1      | I     | Taxable (MRB) | 11/01/2036    | Nov-09       | \$3,990,000         | PLR          |
| SF06C-1      | I     | Taxable (MRB) | 11/01/2036    | May-10       | \$5,335,000         | SP           |
| SF06C-3      | II    | AMT           | 11/01/2036    | May-10       | \$5,400,000         | SP           |
| SF06C-1      | I     | Taxable (MRB) | 11/01/2036    | Nov-10       | \$4,950,000         | SP           |
| SF06C-1      | I     | Taxable (MRB) | 11/01/2036    | May-11       | \$4,755,000         | SP           |
| SF06C-1      | I     | Taxable (MRB) | 11/01/2036    | Nov-11       | \$4,350,000         | SP           |
| <b>SF06C</b> |       |               |               |              | <u>\$43,980,000</u> |              |

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| Series       | Class | Tax Status    | Maturity Date | Date of Call | Amount       | Type of Call |
|--------------|-------|---------------|---------------|--------------|--------------|--------------|
| SF07A-3      | III   | AMT           | 11/01/2037    | Oct-08       | \$4,000,000  | PLR          |
| SF07A-3      | III   | AMT           | 11/01/2037    | Dec-08       | \$2,000,000  | PLR          |
| SF07A-3      | III   | AMT           | 11/01/2037    | Dec-08       | \$5,000,000  | PLR          |
| SF07A-1      | I     | Taxable (MRB) | 11/01/2037    | May-09       | \$1,360,000  | PLR          |
| SF07A-1      | I     | Taxable (MRB) | 11/01/2037    | Nov-09       | \$3,800,000  | PLR          |
| SF07A-1      | I     | Taxable (MRB) | 11/01/2037    | May-10       | \$7,495,000  | SP           |
| SF07A-1      | I     | Taxable (MRB) | 11/01/2037    | Nov-10       | \$6,230,000  | SP           |
| SF07A-1      | I     | Taxable (MRB) | 11/01/2037    | May-11       | \$11,275,000 | SP           |
| SF07A-1      | I     | Taxable (MRB) | 11/01/2037    | Nov-11       | \$9,795,000  | SP           |
| SF07A-3      | III   | AMT           | 11/01/2037    | Nov-11       | \$1,300,000  | SP           |
| <b>SF07A</b> |       |               |               |              | \$52,255,000 |              |
| SF07B-1      | I     | Taxable (MRB) | 05/01/2038    | Dec-09       | \$26,500,000 | SP           |
| SF07B-1      | I     | Taxable (MRB) | 05/01/2038    | May-10       | \$7,640,000  | SP           |
| SF07B-1      | I     | Taxable (MRB) | 05/01/2038    | Nov-10       | \$11,080,000 | SP           |
| SF07B-1      | I     | Taxable (MRB) | 05/01/2038    | May-11       | \$10,215,000 | SP           |
| SF07B-1      | I     | Taxable (MRB) | 05/01/2038    | Nov-11       | \$5,580,000  | SP           |
| <b>SF07B</b> |       |               |               |              | \$61,015,000 |              |

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SF2001AA SF2002A,B,C SF2003A,B,C SF2004A,B SF2005A,B SF2006A,B,C SF2007A,B SF2008A SF2009A

| Series       | Class | Tax Status    | Maturity Date | Date of Call | Amount              | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------------|--------------|
| SF08A-2      | I     | Taxable (MRB) | 05/01/2038    | Nov-09       | \$28,000,000        | SP           |
| SF08A-1      | I     | Taxable       | 05/01/2038    | Dec-09       | \$940,000           | SP           |
| SF08A-2      | I     | Taxable (MRB) | 05/01/2038    | Dec-09       | \$2,500,000         | SP           |
| SF08A-1      | I     | Taxable       | 05/01/2038    | May-10       | \$480,000           | SP           |
| SF08A-2      | I     | Taxable (MRB) | 05/01/2038    | May-10       | \$3,865,000         | SP           |
| SF08A-4      | II    | AMT           | 11/01/2038    | May-10       | \$2,585,000         | SP           |
| SF08A-5      | III   | non-AMT       | 11/01/2034    | May-10       | \$4,000,000         | SP           |
| SF08A-2      | I     | Taxable (MRB) | 05/01/2038    | Nov-10       | \$1,800,000         | SP           |
| SF08A-4      | II    | AMT           | 11/01/2038    | Nov-10       | \$2,365,000         | SP           |
| SF08A-1      | I     | Taxable       | 05/01/2038    | May-11       | \$500,000           | SP           |
| SF08A-2      | I     | Taxable (MRB) | 05/01/2038    | May-11       | \$7,500,000         | SP           |
| SF08A-4      | II    | AMT           | 11/01/2038    | May-11       | \$3,095,000         | SP           |
| SF08A-1      | I     | Taxable       | 05/01/2038    | Nov-11       | \$1,020,000         | SP           |
| SF08A-2      | I     | Taxable (MRB) | 05/01/2038    | Nov-11       | \$28,445,000        | SP           |
| SF08A-4      | II    | AMT           | 11/01/2038    | Nov-11       | \$3,120,000         | SP           |
| <b>SF08A</b> |       |               |               |              | <u>\$90,215,000</u> |              |

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| Series       | Class | Tax Status | Maturity Date | Date of Call | Amount              | Type of Call |
|--------------|-------|------------|---------------|--------------|---------------------|--------------|
| SF09A        | I     | non-AMT    | Serials       | May-10       | \$4,500,000         | SP           |
| SF09A        | I     | non-AMT    | 11/01/2029    | Nov-10       | \$6,600,000         | SP           |
| SF09A        | I     | non-AMT    | Serials       | Nov-11       | \$2,295,000         | SP           |
| SF09A        | I     | non-AMT    | 11/01/2029    | Nov-11       | \$2,235,000         | SP           |
| <b>SF09A</b> |       |            |               |              | <u>\$15,630,000</u> |              |

**Investment Information**

| Issue                       | Investment Type            | Amount                 | Interest Rate | Maturity Date |
|-----------------------------|----------------------------|------------------------|---------------|---------------|
| SF 2001AA DSR               | FEDERAL HOME LOAN BANK     | 11,936.32              | 4.13 %        | 3/13/2020     |
| SF 2001AA DSR               | FEDERAL HOME LOAN MTG CORP | 1,104,974.29           | 3.75 %        | 3/27/2019     |
| SF 2001AA DSR               | GNMA MBS                   | 10,851.56              | 4.50 %        | 4/01/2040     |
| SF 2001AA DSR               | GNMA MBS                   | 11,354.04              | 5.00 %        | 2/20/2039     |
| SF 2001AA DSR               | GNMA MBS                   | 453,827.48             | 4.00 %        | 2/20/2041     |
| SF 2001AA DSR               | HOUSING BOND               | 1,195,000.00           | 5.20 %        | 6/01/2033     |
| SF 2001AA DSR               | INVESTMENT AGREEMENT       | 2,500,000.00           | 5.30 %        | 3/01/2036     |
| SF 2001AA LOAN-RECYCLING    | INVESTMENT AGREEMENT       | 349,374.46             | .43 %         | 3/01/2036     |
| SF 2001AA LOAN-RECYCLING    | INVESTMENT AGREEMENT       | 1,006,347.08           | 5.30 %        | 3/01/2036     |
| SF 2001AA REVENUE           | INVESTMENT AGREEMENT       | 9,708,704.71           | 5.30 %        | 3/01/2036     |
| SF 2001AA REVENUE NQ LOAN   | INVESTMENT AGREEMENT       | 3,674,551.31           | .43 %         | 3/01/2036     |
| SF 2001AA DSR               | MONEY MARKET               | 646.67                 |               | Short Term    |
| SF 2001AA DSR               | MONEY MARKET               | 6,040.05               |               | Short Term    |
| SF 2001AA LOAN-RECYCLING    | MONEY MARKET               | 4,962,127.26           |               | Short Term    |
| SF 2001AA LOAN-RECYCLING NQ | MONEY MARKET               | 347.29                 |               | Short Term    |
| SF 2001AA REVENUE           | MONEY MARKET               | 6,815,834.00           |               | Short Term    |
| SF 2001AA REVENUE NQ LOAN   | MONEY MARKET               | 974,000.60             |               | Short Term    |
| SF 2001AA DSR               | US GOV AGENCY COUPON BOND  | 1,310,053.61           | 4.63 %        | 8/15/2028     |
|                             |                            | <u>\$34,095,970.73</u> |               |               |
| SF 1992A REDEMPTION         | INVESTMENT AGREEMENT       | 30,455.79              | 5.10 %        | 11/01/2032    |
| SF 2002A DSR                | INVESTMENT AGREEMENT       | 4,475,500.00           | 5.60 %        | 11/01/2032    |
| SF 2002A LOAN-RECYCLING     | INVESTMENT AGREEMENT       | 2,442.03               | 5.10 %        | 11/01/2032    |
| SF 2002A REBATE             | INVESTMENT AGREEMENT       | 428,364.61             | 5.10 %        | 11/01/2032    |
| SF 2002A REVENUE            | INVESTMENT AGREEMENT       | 3,954,224.67           | 5.10 %        | 11/01/2032    |
| SF 1992A REDEMPTION         | MONEY MARKET               | 5,763.22               |               | Short Term    |
| SF 2002A REBATE             | MONEY MARKET               | 11,939.98              |               | Short Term    |
| SF 2002A REDEMPTION CI      | MONEY MARKET               | 80,000.00              |               | Short Term    |
| SF 2002A REVENUE            | MONEY MARKET               | 1,196,985.06           |               | Short Term    |
|                             |                            | <u>\$10,185,675.36</u> |               |               |

**Investment Information**

| Issue                      | Investment Type            | Amount                 | Interest Rate | Maturity Date |
|----------------------------|----------------------------|------------------------|---------------|---------------|
| SF 2002B DSR               | FEDERAL HOME LOAN BANK     | 993.94                 | 4.13 %        | 3/13/2020     |
| SF 2002B DSR               | FEDERAL HOME LOAN MTG CORP | 6,706,754.99           | 6.25 %        | 7/15/2032     |
| SF 2002B DSR               | GNMA MBS                   | 1,032.03               | 5.00 %        | 2/20/2039     |
| SF 2002B DSR               | GNMA MBS                   | 1,520.96               | 4.50 %        | 4/01/2040     |
| SF 2002B DSR               | MONEY MARKET               | 100.46                 |               | Short Term    |
| SF 2002B LOAN-RECYCLING Q  | MONEY MARKET               | 3,754.30               |               | Short Term    |
| SF 2002B REVENUE NQ LOAN   | MONEY MARKET               | 133,540.77             |               | Short Term    |
| SF 2002B REVENUE Q LOAN    | MONEY MARKET               | 10,611,874.43          |               | Short Term    |
| SF 2002B LOAN-RECYCLING NQ | REPURCHASE AGREEMENT       | 3,965.50               | 4.60 %        | 11/01/2032    |
| SF 2002B REVENUE Q LOAN    | REPURCHASE AGREEMENT       | 2,548,760.46           | 4.60 %        | 11/01/2032    |
|                            |                            | <u>\$20,012,297.84</u> |               |               |
| SF 2002C DSR               | FEDERAL HOME LOAN BANK     | 6,962.54               | 4.13 %        | 3/13/2020     |
| SF 2002C DSR               | FEDERAL HOME LOAN MTG CORP | 196,439.87             | 3.75 %        | 3/27/2019     |
| SF 2002C DSR               | FEDERAL NATIONAL MTG ASSOC | 8,162,005.83           | 6.63 %        | 11/15/2030    |
| SF 2002C DSR               | GNMA MBS                   | 6,086.29               | 4.50 %        | 4/01/2040     |
| SF 2002C DSR               | GNMA MBS                   | 6,193.44               | 5.00 %        | 2/20/2039     |
| SF 2002C LOAN-RECYCLING Q  | MONEY MARKET               | 678.24                 |               | Short Term    |
| SF 2002C REVENUE NQ LOAN   | MONEY MARKET               | 766,553.68             |               | Short Term    |
| SF 2002C REVENUE Q LOAN    | MONEY MARKET               | 355.72                 |               | Short Term    |
| SF 2002C REVENUE Q LOAN    | MONEY MARKET               | 565,708.15             |               | Short Term    |
|                            |                            | <u>\$9,710,983.76</u>  |               |               |
| SF 2003A DSR               | FEDERAL HOME LOAN BANK     | 2,981.83               | 4.13 %        | 3/13/2020     |
| SF 2003A DSR               | FEDERAL HOME LOAN MTG CORP | 3,805,180.17           | 6.25 %        | 7/15/2032     |
| SF 2003A DSR               | GNMA MBS                   | 2,065.00               | 5.00 %        | 2/20/2039     |
| SF 2003A DSR               | GNMA MBS                   | 2,434.61               | 4.50 %        | 4/01/2040     |
| SF 2003A LOAN-RECYCLING    | INVESTMENT AGREEMENT       | 300.00                 | 4.13 %        | 11/01/2032    |
| SF 2003A REVENUE           | INVESTMENT AGREEMENT       | 2,021,805.24           | 4.13 %        | 11/01/2032    |
| SF 2003A LOAN-RECYCLING    | MONEY MARKET               | 2,450.90               |               | Short Term    |
| SF 2003A REVENUE           | MONEY MARKET               | 756,314.21             |               | Short Term    |
|                            |                            | <u>\$6,593,531.96</u>  |               |               |

## Investment Information

| Issue                      | Investment Type            | Amount                 | Interest Rate | Maturity Date |
|----------------------------|----------------------------|------------------------|---------------|---------------|
| SF 2003B DSR               | FEDERAL HOME LOAN BANK     | 2,981.83               | 4.13 %        | 3/13/2020     |
| SF 2003B DSR               | FEDERAL HOME LOAN MTG CORP | 68,753.96              | 3.75 %        | 3/27/2019     |
| SF 2003B DSR               | FEDERAL NATIONAL MTG ASSOC | 9,512,298.76           | 6.63 %        | 11/15/2030    |
| SF 2003B DSR               | GNMA MBS                   | 2,840.41               | 4.50 %        | 4/01/2040     |
| SF 2003B DSR               | GNMA MBS                   | 3,096.96               | 5.00 %        | 2/20/2039     |
| SF 2003B DSR               | MONEY MARKET               | 201.10                 |               | Short Term    |
| SF 2003B LOAN-RECYCLING NQ | MONEY MARKET               | 32,099.14              |               | Short Term    |
| SF 2003B LOAN-RECYCLING Q  | MONEY MARKET               | 1,986,143.83           |               | Short Term    |
| SF 2003B REVENUE NQ LOAN   | MONEY MARKET               | 237,321.74             |               | Short Term    |
| SF 2003B REVENUE Q LOAN    | MONEY MARKET               | 1,525,935.76           |               | Short Term    |
| SF 2003B REVENUE Q LOAN    | MONEY MARKET               | 9,389,103.60           |               | Short Term    |
|                            |                            | <u>\$22,760,777.09</u> |               |               |
| SF 2003C DSR               | FEDERAL HOME LOAN BANK     | 7,956.92               | 4.13 %        | 3/13/2020     |
| SF 2003C DSR               | FEDERAL HOME LOAN MTG CORP | 6,124,013.05           | 3.75 %        | 3/27/2019     |
| SF 2003C DSR               | GNMA MBS                   | 7,099.94               | 4.50 %        | 4/01/2040     |
| SF 2003C DSR               | GNMA MBS                   | 8,258.31               | 5.00 %        | 2/20/2039     |
| SF 2003C DSR               | MONEY MARKET               | 417.11                 |               | Short Term    |
| SF 2003C REVENUE Q LOAN    | MONEY MARKET               | 658,577.29             |               | Short Term    |
| SF 2003C REVENUE Q LOAN    | MONEY MARKET               | 1,674,950.97           |               | Short Term    |
|                            |                            | <u>\$8,481,273.59</u>  |               |               |
| SF 2004A DSR               | FEDERAL HOME LOAN BANK     | 2,191,242.28           | 4.13 %        | 3/13/2020     |
| SF 2004A DSR               | GNMA MBS                   | 1,950,649.51           | 4.50 %        | 4/01/2040     |
| SF 2004A DSR               | GNMA MBS                   | 1,986,108.12           | 5.00 %        | 2/20/2039     |
| SF 2004A LOAN-RECYCLING    | MONEY MARKET               | 271.73                 |               | Short Term    |
| SF 2004A REVENUE           | MONEY MARKET               | 723,187.01             |               | Short Term    |
| SF 2004A REVENUE           | MONEY MARKET               | 2,490,673.83           |               | Short Term    |
|                            |                            | <u>\$9,342,132.48</u>  |               |               |
| SF 2004B DSR               | FEDERAL HOME LOAN MTG CORP | 4,876,446.79           | 6.25 %        | 7/15/2032     |
| SF 2004B REVENUE           | MONEY MARKET               | 5,881,103.43           |               | Short Term    |
| SF 2004B REVENUE           | REPURCHASE AGREEMENT       | 24,797.53              | 4.60 %        | 11/01/2034    |

**Investment Information**

| Issue                    | Investment Type            | Amount                 | Interest Rate | Maturity Date |
|--------------------------|----------------------------|------------------------|---------------|---------------|
|                          |                            | <u>\$10,782,347.75</u> |               |               |
| SF 2005A DSR             | FEDERAL HOME LOAN BANK     | 6,962.54               | 4.13 %        | 3/13/2020     |
| SF 2005A DSR             | FEDERAL HOME LOAN MTG CORP | 4,979,750.79           | 3.75 %        | 3/27/2019     |
| SF 2005A DSR             | GNMA MBS                   | 5,883.37               | 4.50 %        | 4/01/2040     |
| SF 2005A DSR             | GNMA MBS                   | 6,193.44               | 5.00 %        | 2/20/2039     |
| SF 2005A DEBT-SERVICE CI | MONEY MARKET               | 123.21                 |               | Short Term    |
| SF 2005A DSR             | MONEY MARKET               | 359.97                 |               | Short Term    |
| SF 2005A REVENUE         | MONEY MARKET               | 198.72                 |               | Short Term    |
| SF 2005A REVENUE         | MONEY MARKET               | 1,613,810.45           |               | Short Term    |
|                          |                            | <u>\$6,613,282.49</u>  |               |               |
| SF 2005B DSR             | FEDERAL HOME LOAN BANK     | 8,951.29               | 4.13 %        | 3/13/2020     |
| SF 2005B DSR             | FEDERAL HOME LOAN MTG CORP | 9,006,768.20           | 3.75 %        | 3/27/2019     |
| SF 2005B DSR             | GNMA MBS                   | 7,910.40               | 4.50 %        | 4/01/2040     |
| SF 2005B DSR             | GNMA MBS                   | 8,258.31               | 5.00 %        | 2/20/2039     |
| SF 2005B DSR             | MONEY MARKET               | 197.17                 |               | Short Term    |
| SF 2005B REVENUE         | MONEY MARKET               | 1,930,840.26           |               | Short Term    |
| SF 2005B REVENUE         | MONEY MARKET               | 3,011,787.99           |               | Short Term    |
|                          |                            | <u>\$13,974,713.62</u> |               |               |
| SF 2006A DSR             | INVESTMENT AGREEMENT       | 5,500,000.00           | 4.71 %        | 11/01/2036    |
| SF 2006A REVENUE         | MONEY MARKET               | 1,254,295.58           |               | Short Term    |
| SF 2006A REBATE          | REPURCHASE AGREEMENT       | 4,751.92               | 4.60 %        | 11/01/2036    |
| SF 2006A REVENUE         | REPURCHASE AGREEMENT       | 11,215,667.28          | 4.60 %        | 11/01/2036    |
|                          |                            | <u>\$17,974,714.78</u> |               |               |
| SF 2006B DSR             | INVESTMENT AGREEMENT       | 9,613,500.00           | 5.56 %        | 11/01/2036    |
| SF 2006B LOAN-RECYCLING  | MONEY MARKET               | 3,465,043.88           |               | Short Term    |
| SF 2006B REVENUE         | MONEY MARKET               | 2,831,966.37           |               | Short Term    |
| SF 2006B REVENUE         | MONEY MARKET               | 7,998,917.21           |               | Short Term    |
|                          |                            | <u>\$23,909,427.46</u> |               |               |

**Investment Information**

| Issue                   | Investment Type            | Amount                 | Interest Rate | Maturity Date |
|-------------------------|----------------------------|------------------------|---------------|---------------|
| SF 2006C DSR            | FEDERAL HOME LOAN BANK     | 8,951.29               | 4.13 %        | 3/13/2020     |
| SF 2006C DSR TAXABLE    | FEDERAL HOME LOAN BANK     | 6,962.54               | 4.13 %        | 3/13/2020     |
| SF 2006C DSR            | FEDERAL HOME LOAN MTG CORP | 4,994,483.78           | 3.75 %        | 3/27/2019     |
| SF 2006C DSR TAXABLE    | FEDERAL HOME LOAN MTG CORP | 2,990,797.07           | 3.75 %        | 3/27/2019     |
| SF 2006C DSR            | GNMA MBS                   | 7,224.99               | 5.00 %        | 2/20/2039     |
| SF 2006C DSR            | GNMA MBS                   | 7,403.85               | 4.50 %        | 4/01/2040     |
| SF 2006C DSR TAXABLE    | GNMA MBS                   | 6,193.44               | 5.00 %        | 2/20/2039     |
| SF 2006C DSR TAXABLE    | GNMA MBS                   | 6,997.99               | 4.50 %        | 4/01/2040     |
| SF 2006C LOAN-RECYCLING | MONEY MARKET               | 3,404,276.49           |               | Short Term    |
| SF 2006C REBATE         | MONEY MARKET               | 315.10                 |               | Short Term    |
| SF 2006C REVENUE        | MONEY MARKET               | 1,910,352.39           |               | Short Term    |
| SF 2006C REVENUE        | MONEY MARKET               | 7,483,599.60           |               | Short Term    |
|                         |                            | <u>\$20,827,558.53</u> |               |               |
| SF 2007A DSR            | FEDERAL HOME LOAN BANK     | 1,879,912.83           | 4.13 %        | 3/13/2020     |
| SF 2007A DSR TAXABLE    | FEDERAL HOME LOAN BANK     | 1,084,182.56           | 4.13 %        | 3/13/2020     |
| SF 2007A DSR            | GNMA MBS                   | 1,671,622.10           | 4.50 %        | 4/01/2040     |
| SF 2007A DSR            | GNMA MBS                   | 1,701,198.33           | 5.00 %        | 2/20/2039     |
| SF 2007A DSR TAXABLE    | GNMA MBS                   | 19,561.80              | 4.00 %        | 12/20/2040    |
| SF 2007A DSR TAXABLE    | GNMA MBS                   | 417,458.46             | 4.50 %        | 2/01/2040     |
| SF 2007A DSR TAXABLE    | GNMA MBS                   | 964,167.35             | 4.50 %        | 4/01/2040     |
| SF 2007A DSR TAXABLE    | GNMA MBS                   | 980,667.41             | 5.00 %        | 2/20/2039     |
| SF 2007A DSR TAXABLE    | MONEY MARKET               | 4,488.85               |               | Short Term    |
| SF 2007A DSR TAXABLE    | MONEY MARKET               | 30,255.88              |               | Short Term    |
| SF 2007A LOAN-RECYCLING | MONEY MARKET               | 751.21                 |               | Short Term    |
| SF 2007A REBATE         | MONEY MARKET               | 23,645.56              |               | Short Term    |
| SF 2007A REVENUE        | MONEY MARKET               | 1,133,620.33           |               | Short Term    |
| SF 2007A REVENUE        | MONEY MARKET               | 2,854,226.41           |               | Short Term    |
|                         |                            | <u>\$12,765,759.08</u> |               |               |

**Investment Information**

| Issue                | Investment Type        | Amount                 | Interest Rate | Maturity Date |
|----------------------|------------------------|------------------------|---------------|---------------|
| SF 2007B DSR         | FEDERAL HOME LOAN BANK | 1,790,393.15           | 4.13 %        | 3/13/2020     |
| SF 2007B DSR TAXABLE | FEDERAL HOME LOAN BANK | 320,281.44             | 4.13 %        | 3/13/2020     |
| SF 2007B DSR         | GNMA MBS               | 1,591,494.90           | 4.50 %        | 4/01/2040     |
| SF 2007B DSR         | GNMA MBS               | 1,620,680.74           | 5.00 %        | 2/20/2039     |
| SF 2007B DSR TAXABLE | GNMA MBS               | 40,007.67              | 4.00 %        | 12/20/2040    |
| SF 2007B DSR TAXABLE | GNMA MBS               | 284,908.53             | 4.50 %        | 4/01/2040     |
| SF 2007B DSR TAXABLE | GNMA MBS               | 289,038.40             | 5.00 %        | 2/20/2039     |
| SF 2007B DSR TAXABLE | GNMA MBS               | 412,340.45             | 4.00 %        | 2/20/2041     |
| SF 2007B DSR TAXABLE | GNMA MBS               | 4,283,322.63           | 6.50 %        | 3/01/2040     |
| SF 2007B DSR TAXABLE | MONEY MARKET           | 5,880.29               |               | Short Term    |
| SF 2007B DSR TAXABLE | MONEY MARKET           | 351,663.72             |               | Short Term    |
| SF 2007B REVENUE     | MONEY MARKET           | 3,562,377.41           |               | Short Term    |
| SF 2007B REVENUE     | MONEY MARKET           | 11,370,286.79          |               | Short Term    |
|                      |                        | <u>\$25,922,676.12</u> |               |               |

**Investment Information**

| Issue                     | Investment Type        | Amount                 | Interest Rate | Maturity Date |
|---------------------------|------------------------|------------------------|---------------|---------------|
| SF 2008A DSR              | FEDERAL HOME LOAN BANK | 2,129,573.17           | 4.13 %        | 3/13/2020     |
| SF 2008A DSR TAXABLE      | FEDERAL HOME LOAN BANK | 331,222.80             | 4.13 %        | 3/13/2020     |
| SF 2008A DSR              | GNMA MBS               | 1,893,850.22           | 4.50 %        | 4/01/2040     |
| SF 2008A DSR              | GNMA MBS               | 1,927,268.12           | 5.00 %        | 2/20/2039     |
| SF 2008A DSR TAXABLE      | GNMA MBS               | 133,190.49             | 7.50 %        | 12/20/2039    |
| SF 2008A DSR TAXABLE      | GNMA MBS               | 294,645.09             | 4.50 %        | 4/01/2040     |
| SF 2008A DSR TAXABLE      | GNMA MBS               | 299,362.33             | 5.00 %        | 2/20/2039     |
| SF 2008A DSR TAXABLE      | GNMA MBS               | 1,314,588.73           | 4.00 %        | 12/20/2040    |
| SF 2008A DSR TAXABLE      | GNMA MBS               | 1,389,348.25           | 4.00 %        | 2/20/2041     |
| SF 2008A DSR TAXABLE      | GNMA MBS               | 1,507,747.39           | 7.00 %        | 12/20/2039    |
| SF 2008A DSR TAXABLE      | GNMA MBS               | 2,699,423.23           | 7.00 %        | 3/01/2040     |
| SF 2008A DSR TAXABLE      | GNMA MBS               | 2,932,991.41           | 6.00 %        | 3/01/2040     |
| SF 2008A REVENUE NQ LOAN  | INVESTMENT AGREEMENT   | 9,881,367.79           | 4.27 %        | 11/01/2038    |
| SF 2008A REVENUE Q LOAN   | INVESTMENT AGREEMENT   | 15,504,022.36          | 4.27 %        | 11/01/2038    |
| SF 2008A ACQUISITION      | MONEY MARKET           | 519.84                 |               | Short Term    |
| SF 2008A DSR              | MONEY MARKET           | 489.49                 |               | Short Term    |
| SF 2008A DSR TAXABLE      | MONEY MARKET           | 29,264.04              |               | Short Term    |
| SF 2008A DSR TAXABLE      | MONEY MARKET           | 660,759.47             |               | Short Term    |
| SF 2008A REDEMPTION CI NQ | MONEY MARKET           | 7,886,456.00           |               | Short Term    |
| SF 2008A REVENUE NQ LOAN  | MONEY MARKET           | 1,535,174.15           |               | Short Term    |
| SF 2008A REVENUE Q LOAN   | MONEY MARKET           | 39,032,407.47          |               | Short Term    |
|                           |                        | <u>\$91,383,671.84</u> |               |               |
| SF 2009A DSR              | FEDERAL HOME LOAN BANK | 1,611,353.85           | 4.13 %        | 3/13/2020     |
| SF 2009A DSR              | GNMA MBS               | 1,432,356.14           | 4.50 %        | 4/01/2040     |
| SF 2009A DSR              | GNMA MBS               | 1,458,613.19           | 5.00 %        | 2/20/2039     |
| SF 2009A DSR              | MONEY MARKET           | 2,217.81               |               | Short Term    |
| SF 2009A REVENUE          | MONEY MARKET           | 47,379.48              |               | Short Term    |
| SF 2009A REVENUE          | MONEY MARKET           | 2,359,227.43           |               | Short Term    |
|                           |                        | <u>\$6,911,147.90</u>  |               |               |

**Investment Information**

| Issue | Investment Type | Amount | Interest Rate | Maturity Date |
|-------|-----------------|--------|---------------|---------------|
|-------|-----------------|--------|---------------|---------------|

| Investment Type            | Amount                  |
|----------------------------|-------------------------|
| FEDERAL HOME LOAN BANK     | \$11,403,803.12         |
| FEDERAL HOME LOAN MTG CORP | \$44,854,362.96         |
| FEDERAL NATIONAL MTG ASSOC | \$17,674,304.59         |
| GNMA MBS                   | \$36,069,337.81         |
| HOUSING BOND               | \$1,195,000.00          |
| INVESTMENT AGREEMENT       | \$68,650,960.05         |
| MONEY MARKET               | \$157,292,177.55        |
| REPURCHASE AGREEMENT       | \$13,797,942.69         |
| US GOV AGENCY COUPON BOND  | \$1,310,053.61          |
|                            | <u>\$352,247,942.38</u> |

Single Family Mortgage Bonds Indenture:  
Disclosure Report as of November 1, 2011

Colorado Housing and Finance Authority  
SF2001AA SF2002A,B,C SF2003A,B,C SF2004A,B SF2005A,B SF2006A,B,C SF2007A,B SF2008A SF2009A

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