

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 A SF 2009 Series A

Colorado Housing and Finance Authority
Single Family Disclosure Report

As of 5/1/2011

| | Outstanding Mortgage | | | | Net Assets | Bonds By Class | Bonds Outstanding |
|--------|----------------------|-------------------|---------------------|-------------|------------|----------------|-------------------|
| | Bonds Outstanding | Principal Balance | Investment Balances | | | | |
| SF01AA | 111,840,000 | 89,994,817 | 65,014,997 | 43,169,814 | I | 1,611,640,000 | |
| SF02A | 35,760,000 | 29,821,470 | 9,370,924 | 3,432,394 | II | 120,505,000 | |
| SF02B | 57,550,000 | 47,745,185 | 16,321,554 | 6,516,739 | III | 58,810,000 | |
| SF02C | 63,130,000 | 60,570,290 | 11,306,446 | 8,746,736 | Total | 1,790,955,000 | |
| SF03A | 30,365,000 | 28,457,890 | 5,124,979 | 3,217,869 | | | |
| SF03B | 117,045,000 | 88,098,501 | 28,911,280 | (35,219) | | | |
| SF03C | 58,460,000 | 52,385,592 | 7,951,928 | 1,877,520 | | | |
| SF04A | 68,480,000 | 60,310,143 | 8,239,722 | 69,865 | | | |
| SF04B | 61,620,000 | 53,340,952 | 10,554,156 | 2,275,108 | | | |
| SF05A | 61,790,000 | 54,926,003 | 7,574,965 | 710,968 | | | |
| SF05B | 116,570,000 | 99,557,843 | 14,002,857 | (3,009,300) | | | |
| SF06A | 78,600,000 | 66,750,323 | 12,746,173 | 896,496 | | | |
| SF06B | 140,745,000 | 111,966,937 | 22,349,814 | (6,428,249) | | | |
| SF06C | 120,370,000 | 97,574,171 | 17,038,877 | (5,756,952) | | | |
| SF07A | 133,840,000 | 116,311,151 | 14,497,162 | (3,031,687) | | | |
| SF07B | 164,565,000 | 141,915,799 | 18,356,224 | (4,292,977) | | | |
| SF08A | 291,325,000 | 240,772,730 | 48,309,972 | (2,242,298) | | | |
| SF09A | 78,900,000 | 68,340,928 | 10,027,659 | (531,413) | | | |
| TOTAL | 1,790,955,000 | 1,508,840,728 | 327,699,689 | 45,585,417 | | | |

Trustee Bank: Zions
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Program Administrator: Colorado Housing and Finance Authority
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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 | 80.0% | 15.0% | 5.0% | 24.5% | 75.5% | 100.0% | 0.0% |
| SF02A | 74.0% | 23.8% | 2.2% | 22.9% | 77.1% | 100.0% | 0.0% |
| SF02B | 70.9% | 26.1% | 3.1% | 17.4% | 82.6% | 100.0% | 0.0% |
| SF02C | 68.0% | 27.9% | 4.1% | 26.7% | 73.3% | 100.0% | 0.0% |
| SF03A | 66.0% | 30.0% | 4.0% | 33.2% | 66.8% | 100.0% | 0.0% |
| SF03B | 70.1% | 26.8% | 3.1% | 26.9% | 73.1% | 100.0% | 0.0% |
| SF03C | 67.0% | 29.0% | 4.0% | 32.4% | 67.6% | 100.0% | 0.0% |
| SF04A | 70.5% | 25.8% | 3.7% | 23.6% | 76.4% | 100.0% | 0.0% |
| SF04B | 73.1% | 23.3% | 3.6% | 41.2% | 58.8% | 100.0% | 0.0% |
| SF05A | 73.1% | 23.7% | 3.2% | 27.0% | 73.0% | 100.0% | 0.0% |
| SF05B | 68.8% | 26.9% | 4.2% | 27.6% | 72.4% | 100.0% | 0.0% |
| SF06A | 71.3% | 24.2% | 4.6% | 29.7% | 70.3% | 100.0% | 0.0% |
| SF06B | 72.5% | 22.6% | 4.9% | 16.7% | 83.3% | 100.0% | 0.0% |
| SF06C | 67.5% | 23.4% | 9.1% | 13.8% | 86.2% | 100.0% | 0.0% |
| SF07A | 66.6% | 21.1% | 12.3% | 14.6% | 85.4% | 100.0% | 0.0% |
| SF07B | 67.1% | 23.6% | 9.3% | 14.2% | 85.8% | 100.0% | 0.0% |
| SF08A | 75.7% | 15.9% | 8.4% | 12.5% | 87.5% | 100.0% | 0.0% |
| SF09A | 70.5% | 18.5% | 11.0% | 15.8% | 84.2% | 100.0% | 0.0% |
| INDENTURE TOTAL | 71.1% | 22.4% | 6.5% | 20.7% | 79.3% | 100.0% | 0.0% |

(As a % Outstanding Mortgage Balance as of 5/1/2011)

| Mortgage Insurance Information | | | | | | |
|--------------------------------|----------------------|-------|-------|-------|------------------------|-----------------------|
| | Conventional Insured | FHA | VA | RHCDS | Conventional Uninsured | CHFA 2nds - Uninsured |
| SF01AA | 9.5% | 55.2% | 4.5% | 3.5% | 7.4% | 19.9% |
| SF02A | 2.1% | 86.0% | 5.4% | 3.2% | 3.3% | 0.0% |
| SF02B | 8.4% | 77.5% | 5.0% | 3.3% | 4.7% | 1.0% |
| SF02C | 7.9% | 77.3% | 6.5% | 2.8% | 4.4% | 1.1% |
| SF03A | 2.4% | 85.5% | 8.3% | 0.9% | 2.9% | 0.0% |
| SF03B | 3.9% | 82.0% | 5.3% | 3.2% | 4.2% | 1.4% |
| SF03C | 1.5% | 87.0% | 5.0% | 2.4% | 4.1% | 0.0% |
| SF04A | 5.2% | 73.1% | 9.5% | 4.0% | 8.2% | 0.0% |
| SF04B | 3.2% | 78.8% | 13.9% | 2.1% | 1.9% | 0.0% |
| SF05A | 4.1% | 77.4% | 10.1% | 2.8% | 5.6% | 0.0% |
| SF05B | 6.1% | 74.4% | 11.3% | 3.1% | 5.1% | 0.0% |
| SF06A | 9.7% | 67.7% | 12.9% | 2.3% | 7.4% | 0.0% |
| SF06B | 22.9% | 54.4% | 7.3% | 3.2% | 9.8% | 2.4% |
| SF06C | 24.5% | 57.2% | 4.3% | 1.9% | 4.1% | 8.0% |
| SF07A | 42.1% | 40.1% | 5.7% | 1.9% | 7.6% | 2.7% |
| SF07B | 42.4% | 44.1% | 4.7% | 1.5% | 7.2% | 0.0% |
| SF08A | 31.3% | 60.2% | 4.4% | 1.5% | 2.6% | 0.0% |
| SF09A | 0.8% | 83.6% | 4.7% | 1.6% | 9.4% | 0.0% |
| INDENTURE TOTAL | 18.4% | 64.8% | 6.6% | 2.4% | 5.6% | 2.2% |

(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 |
|------------|------------|-----------|-----------|---------|----------|------------|-------------|---------------|-------------------|------------|
| SF01AA | | | | | | | | | | |
| # of Loans | 5,120 | 73 | 20 | 7 | 9 | 41 | 13 | 7 | 5 | 5,295 |
| \$ Value | 78,926,698 | 3,864,512 | 864,771 | 595,314 | 371,957 | 2,486,625 | 1,927,483 | 711,520 | 245,937 | 89,994,817 |
| % | 87.70 % | 4.29 % | 0.96 % | 0.66 % | 0.41 % | 2.76 % | 2.14 % | 0.79 % | 0.27 % | |
| SF02A | | | | | | | | | | |
| # of Loans | 269 | 15 | 4 | 7 | 4 | 8 | 8 | 3 | 4 | 322 |
| \$ Value | 25,057,344 | 1,092,173 | 363,996 | 949,336 | 530,508 | 729,749 | 661,250 | 240,502 | 196,612 | 29,821,470 |
| % | 84.02 % | 3.66 % | 1.22 % | 3.18 % | 1.78 % | 2.45 % | 2.22 % | 0.81 % | 0.66 % | |
| SF02B | | | | | | | | | | |
| # of Loans | 502 | 26 | 16 | 3 | 3 | 16 | 15 | 3 | 2 | 586 |
| \$ Value | 38,254,393 | 3,222,955 | 1,761,538 | 369,656 | 236,230 | 2,045,066 | 1,544,426 | 193,227 | 117,695 | 47,745,185 |
| % | 80.12 % | 6.75 % | 3.69 % | 0.77 % | 0.49 % | 4.28 % | 3.23 % | 0.40 % | 0.25 % | |
| SF02C | | | | | | | | | | |
| # of Loans | 642 | 32 | 19 | 6 | 4 | 12 | 9 | 11 | 3 | 738 |
| \$ Value | 49,564,681 | 3,346,518 | 2,287,256 | 644,595 | 461,989 | 1,671,248 | 1,210,001 | 1,082,057 | 301,946 | 60,570,290 |
| % | 81.83 % | 5.53 % | 3.78 % | 1.06 % | 0.76 % | 2.76 % | 2.00 % | 1.79 % | 0.50 % | |
| SF03A | | | | | | | | | | |
| # of Loans | 229 | 13 | 10 | 3 | 1 | 1 | 8 | 2 | | 267 |
| \$ Value | 24,475,401 | 1,317,849 | 1,103,454 | 357,865 | 112,046 | 92,489 | 697,995 | 300,790 | | 28,457,890 |
| % | 86.01 % | 4.63 % | 3.88 % | 1.26 % | 0.39 % | 0.33 % | 2.45 % | 1.06 % | 0.00 % | |
| SF03B | | | | | | | | | | |
| # of Loans | 1,023 | 38 | 24 | 9 | 3 | 19 | 24 | 7 | 4 | 1,151 |
| \$ Value | 74,104,458 | 4,070,148 | 2,833,436 | 935,075 | 289,623 | 2,390,441 | 2,605,160 | 693,058 | 177,102 | 88,098,501 |
| % | 84.12 % | 4.62 % | 3.22 % | 1.06 % | 0.33 % | 2.71 % | 2.96 % | 0.79 % | 0.20 % | |
| SF03C | | | | | | | | | | |
| # of Loans | 427 | 30 | 12 | 5 | 2 | 10 | 10 | 5 | 1 | 502 |
| \$ Value | 43,938,985 | 3,286,261 | 1,386,999 | 511,663 | 280,172 | 1,175,926 | 1,210,453 | 547,651 | 47,482 | 52,385,592 |
| % | 83.88 % | 6.27 % | 2.65 % | 0.98 % | 0.53 % | 2.24 % | 2.31 % | 1.05 % | 0.09 % | |
| SF04A | | | | | | | | | | |
| # of Loans | 449 | 33 | 13 | 7 | 4 | 12 | 13 | 10 | 3 | 544 |
| \$ Value | 50,262,468 | 3,341,318 | 1,457,242 | 696,404 | 556,009 | 1,409,356 | 1,360,944 | 1,082,258 | 144,143 | 60,310,143 |
| % | 83.34 % | 5.54 % | 2.42 % | 1.15 % | 0.92 % | 2.34 % | 2.26 % | 1.79 % | 0.24 % | |
| SF04B | | | | | | | | | | |

| | Current | 30 Days | 60 Days | 90 Days | 120 Days | 120 + Days | Foreclosure | Pending Claim | Real Estate Owned | Total |
|------------|-------------|------------|-----------|-----------|-----------|------------|-------------|---------------|-------------------|-------------|
| # of Loans | 362 | 28 | 6 | 5 | 1 | 10 | 11 | 5 | 2 | 430 |
| \$ Value | 45,268,257 | 3,409,160 | 769,469 | 512,506 | 120,211 | 1,519,268 | 1,239,746 | 411,646 | 90,690 | 53,340,952 |
| % | 84.87 % | 6.39 % | 1.44 % | 0.96 % | 0.23 % | 2.85 % | 2.32 % | 0.77 % | 0.17 % | |
| SF05A | | | | | | | | | | |
| # of Loans | 389 | 18 | 6 | 3 | 2 | 4 | 16 | 5 | 1 | 444 |
| \$ Value | 48,367,076 | 1,954,909 | 743,315 | 403,481 | 197,654 | 481,693 | 1,936,774 | 813,563 | 27,537 | 54,926,003 |
| % | 88.06 % | 3.56 % | 1.35 % | 0.73 % | 0.36 % | 0.88 % | 3.53 % | 1.48 % | 0.05 % | |
| SF05B | | | | | | | | | | |
| # of Loans | 696 | 30 | 16 | 6 | 3 | 31 | 32 | 6 | 1 | 821 |
| \$ Value | 83,621,639 | 3,582,937 | 1,962,116 | 665,985 | 537,045 | 4,082,797 | 4,145,484 | 884,430 | 75,408 | 99,557,843 |
| % | 83.99 % | 3.60 % | 1.97 % | 0.67 % | 0.54 % | 4.10 % | 4.16 % | 0.89 % | 0.08 % | |
| SF06A | | | | | | | | | | |
| # of Loans | 477 | 22 | 11 | 8 | 1 | 13 | 21 | 5 | 4 | 562 |
| \$ Value | 55,823,697 | 2,420,830 | 1,604,295 | 1,217,556 | 122,227 | 1,727,879 | 2,981,302 | 566,967 | 285,570 | 66,750,323 |
| % | 83.63 % | 3.63 % | 2.40 % | 1.82 % | 0.18 % | 2.59 % | 4.47 % | 0.85 % | 0.43 % | |
| SF06B | | | | | | | | | | |
| # of Loans | 1,437 | 50 | 11 | 10 | 1 | 27 | 18 | 15 | 13 | 1,582 |
| \$ Value | 93,978,555 | 6,071,761 | 1,411,748 | 1,098,337 | 63,897 | 4,100,403 | 2,655,543 | 1,497,564 | 1,089,130 | 111,966,937 |
| % | 83.93 % | 5.42 % | 1.26 % | 0.98 % | 0.06 % | 3.66 % | 2.37 % | 1.34 % | 0.97 % | |
| SF06C | | | | | | | | | | |
| # of Loans | 2,538 | 46 | 14 | 8 | 2 | 24 | 24 | 13 | 10 | 2,679 |
| \$ Value | 80,263,352 | 5,806,041 | 2,065,351 | 1,079,961 | 318,856 | 2,848,944 | 2,992,693 | 1,290,479 | 908,495 | 97,574,171 |
| % | 82.26 % | 5.95 % | 2.12 % | 1.11 % | 0.33 % | 2.92 % | 3.07 % | 1.32 % | 0.93 % | |
| SF07A | | | | | | | | | | |
| # of Loans | 1,536 | 47 | 19 | 13 | 4 | 28 | 17 | 8 | 13 | 1,685 |
| \$ Value | 96,411,715 | 6,144,461 | 2,660,563 | 1,877,869 | 499,357 | 3,751,693 | 2,439,416 | 781,443 | 1,744,633 | 116,311,151 |
| % | 82.89 % | 5.28 % | 2.29 % | 1.61 % | 0.43 % | 3.23 % | 2.10 % | 0.67 % | 1.50 % | |
| SF07B | | | | | | | | | | |
| # of Loans | 907 | 54 | 22 | 8 | 6 | 53 | 33 | 10 | 14 | 1,107 |
| \$ Value | 116,067,849 | 7,078,656 | 2,927,520 | 1,043,519 | 849,954 | 7,657,285 | 4,306,818 | 994,898 | 989,301 | 141,915,799 |
| % | 81.79 % | 4.99 % | 2.06 % | 0.74 % | 0.60 % | 5.40 % | 3.03 % | 0.70 % | 0.70 % | |
| SF08A | | | | | | | | | | |
| # of Loans | 1,408 | 124 | 35 | 20 | 13 | 55 | 60 | 26 | 20 | 1,761 |
| \$ Value | 191,683,492 | 17,458,275 | 5,016,716 | 3,347,412 | 1,948,580 | 7,623,897 | 8,105,039 | 3,363,496 | 2,225,825 | 240,772,730 |
| % | 79.61 % | 7.25 % | 2.08 % | 1.39 % | 0.81 % | 3.17 % | 3.37 % | 1.40 % | 0.92 % | |

| | Current | 30 Days | 60 Days | 90 Days | 120 Days | 120 + Days | Foreclosure | Pending Claim | Real Estate Owned | Total |
|-----------------|---------------|------------|------------|------------|-----------|------------|-------------|---------------|-------------------|---------------|
| SF09A | | | | | | | | | | |
| # of Loans | 474 | 36 | 12 | 7 | | 14 | 18 | 6 | 1 | 568 |
| \$ Value | 55,954,519 | 4,447,950 | 1,595,630 | 844,443 | | 2,003,415 | 2,592,616 | 843,647 | 58,708 | 68,340,928 |
| % | 81.88 % | 6.51 % | 2.33 % | 1.24 % | 0.00 % | 2.93 % | 3.79 % | 1.23 % | 0.09 % | |
| INDENTURE TOTAL | | | | | | | | | | |
| # of Loans | 18,885 | 715 | 270 | 135 | 63 | 378 | 350 | 147 | 101 | 21,044 |
| \$ Value | 1,252,024,578 | 81,916,715 | 32,815,416 | 17,150,978 | 7,496,314 | 47,798,175 | 44,613,141 | 16,299,197 | 8,726,214 | 1,508,840,728 |
| % | 82.98 % | 5.43 % | 2.17 % | 1.14 % | 0.50 % | 3.17 % | 2.96 % | 1.08 % | 0.58 % | |

| Bond Name | Outstanding Aggregate Principal Balance of 1st Mortgage Loans | Number of 1st Mortgages | Average Coupon of 1st Mortgages | Average Remaining Maturity (Years) | Outstanding Aggregate Principal Balance of 2nd Mortgage Loans | Number of 2nd Mortgages | Total Outstanding Aggregate Principal Balance | Total Number of Mortgages |
|------------------|------------------------------------------------------------------------|----------------------------|---------------------------------------|---------------------------------------------|------------------------------------------------------------------------|----------------------------|-----------------------------------------------------|------------------------------|
| SF01AA | \$72,093,767 | 722 | 6.09% | 22.87 | \$17,901,050 | 4,573 | \$89,994,817 | 5,295 |
| SF02A | \$29,821,470 | 322 | 5.76% | 22.02 | | | \$29,821,470 | 322 |
| SF02B | \$47,253,272 | 454 | 6.00% | 22.41 | \$491,913 | 132 | \$47,745,185 | 586 |
| SF02C | \$59,929,525 | 564 | 5.81% | 22.39 | \$640,765 | 174 | \$60,570,290 | 738 |
| SF03A | \$28,457,890 | 267 | 5.52% | 22.23 | | | \$28,457,890 | 267 |
| SF03B | \$86,888,353 | 811 | 5.48% | 22.46 | \$1,210,148 | 340 | \$88,098,501 | 1,151 |
| SF03C | \$52,385,592 | 502 | 5.48% | 22.70 | | | \$52,385,592 | 502 |
| SF04A | \$60,310,143 | 544 | 5.34% | 23.14 | | | \$60,310,143 | 544 |
| SF04B | \$53,340,952 | 430 | 5.29% | 23.54 | | | \$53,340,952 | 430 |
| SF05A | \$54,926,003 | 444 | 5.46% | 23.86 | | | \$54,926,003 | 444 |
| SF05B | \$99,557,843 | 821 | 5.46% | 24.18 | | | \$99,557,843 | 821 |
| SF06A | \$66,750,323 | 562 | 5.40% | 24.56 | | | \$66,750,323 | 562 |
| SF06B | \$109,225,998 | 893 | 5.72% | 25.08 | \$2,740,939 | 689 | \$111,966,937 | 1,582 |
| SF06C | \$89,753,718 | 714 | 6.11% | 25.58 | \$7,820,453 | 1,965 | \$97,574,171 | 2,679 |
| SF07A | \$113,222,183 | 876 | 5.75% | 25.90 | \$3,088,968 | 809 | \$116,311,151 | 1,685 |
| SF07B | \$141,915,799 | 1,107 | 6.06% | 26.29 | | | \$141,915,799 | 1,107 |
| SF08A | \$240,722,730 | 1,759 | 6.27% | 27.76 | \$50,000 | 2 | \$240,772,730 | 1,761 |
| SF09A | \$68,340,928 | 568 | 5.62% | 27.18 | | | \$68,340,928 | 568 |
| Total | \$1,474,896,491 | 12,360 | 5.80% | 24.90 | \$33,944,237 | 8,684 | \$1,508,840,728 | 21,044 |
| Warehoused Loans | \$3,208,273 | 21 | 6.45% | 28.14 | \$10,431,014 | 2,455 | \$13,639,288 | 2,476 |

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 | - | - |
| | | | | | | | \$131,840,000 | \$111,840,000 | \$0 | \$20,000,000 | \$92,180,000 | \$9,660,000 |

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 | \$4,040,000 | \$0 | \$8,950,000 | - | - |
| SF02A-3 | I | non-AMT | 11/01/2021 | 196479DM8 | Variable | 4.74900 % | \$23,075,000 | \$18,985,000 | \$1,520,000 | \$2,570,000 | \$18,155,000 | \$830,000 |
| 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 | \$1,405,000 | \$0 | \$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 | - | - |
| | | | | | | | \$94,065,000 | \$35,760,000 | \$3,170,000 | \$55,135,000 | \$18,155,000 | \$830,000 |

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 | \$10,000,000 | \$0 | \$5,000,000 | - | - |
| 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 | \$39,025,000 | \$975,000 | \$0 | \$39,025,000 | \$0 |
| 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 | - | - |
| | | | | | | | \$179,340,000 | \$57,550,000 | \$45,315,000 | \$76,475,000 | \$39,025,000 | \$0 |

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 | \$13,185,000 | \$0 | \$16,815,000 | - | - |
| SF02C-2 | I | Taxable (MRB) | 11/01/2035 | 196479RT8 | Variable | | \$75,000,000 | \$5,780,000 | \$0 | \$69,220,000 | - | - |
| 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 | \$1,365,000 | \$0 | \$15,635,000 | - | - |
| SF02C-6 | I | non-AMT | 11/01/2003 | 196479FH7 | 1.55000% | | \$51,000,000 | \$0 | \$51,000,000 | \$0 | - | - |
| | | | | | | | \$223,000,000 | \$63,130,000 | \$51,000,000 | \$108,870,000 | \$40,000,000 | \$0 |

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 | \$20,000,000 | \$0 | \$0 | \$20,000,000 | \$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 | \$2,745,000 | \$0 | \$6,255,000 | - | - |
| SF03A-5 | I | AMT | 03/01/2004 | 196479HF9 | 1.20000% | | \$28,000,000 | \$0 | \$28,000,000 | \$0 | - | - |
| | | | | | | | \$106,000,000 | \$30,365,000 | \$28,000,000 | \$47,635,000 | \$20,000,000 | \$0 |

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 | \$33,455,000 | \$0 | \$6,545,000 | \$33,455,000 | \$0 |
| SF03B-2 | I | Taxable (MRB) | 11/01/2033 | 196483DM0 | Variable | 4.93800 % | \$80,000,000 | \$22,670,000 | \$0 | \$57,330,000 | \$22,670,000 | \$0 |
| 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 | \$920,000 | \$0 | \$19,080,000 | - | - |
| SF03B-5 | I | non-AMT | 07/01/2004 | 196479HL6 | 1.00000% | | \$54,000,000 | \$0 | \$54,000,000 | \$0 | - | - |
| | | | | | | | \$254,000,000 | \$117,045,000 | \$54,000,000 | \$82,955,000 | \$116,125,000 | \$0 |

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 | \$16,360,000 | \$0 | \$53,640,000 | \$6,825,000 | \$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 | \$2,100,000 | \$0 | \$10,900,000 | - | - |
| 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 | - | - |
| | | | | | | | \$223,275,000 | \$58,460,000 | \$100,275,000 | \$64,540,000 | \$46,825,000 | \$9,535,000 |

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 | \$16,080,000 | \$0 | \$43,920,000 | \$5,405,000 | \$10,675,000 |
| 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 | \$2,400,000 | \$0 | \$10,600,000 | - | - |
| 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 | - | - |
| | | | | | | | \$312,000,000 | \$68,480,000 | \$189,000,000 | \$54,520,000 | \$55,405,000 | \$10,675,000 |

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 | \$18,830,000 | \$0 | \$31,170,000 | \$4,370,000 | \$14,460,000 |
| 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 | \$2,790,000 | \$0 | \$8,210,000 | - | - |
| SF04B-4 | I | non-AMT | 11/01/2005 | 196479KE8 | 1.99000% | | \$82,335,000 | \$0 | \$82,335,000 | \$0 | - | - |
| | | | | | | | \$183,335,000 | \$61,620,000 | \$82,335,000 | \$39,380,000 | \$44,370,000 | \$14,460,000 |

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 | \$19,255,000 | \$0 | \$30,745,000 | \$9,100,000 | \$10,155,000 |
| 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 | \$2,535,000 | \$0 | \$7,465,000 | - | - |
| 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 | - | - |
| | | | | | | | \$124,395,000 | \$61,790,000 | \$24,395,000 | \$38,210,000 | \$49,100,000 | \$10,155,000 |

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 | \$17,510,000 | \$3,595,000 | \$18,895,000 | - | - |
| SF05B-1B | I | Taxable (MRB) | 05/01/2036 | 196479KU2 | 4.98000% | | \$40,000,000 | \$17,510,000 | \$3,595,000 | \$18,895,000 | - | - |
| SF05B-2 | I | non-AMT | 05/01/2034 | 196479RG6 | Variable | 4.16930 % | \$80,000,000 | \$78,050,000 | \$1,950,000 | \$0 | \$78,050,000 | \$0 |
| SF05B-3 | II | AMT | 11/01/2029 | 196479KV0 | 4.60000% | | \$20,000,000 | \$3,500,000 | \$0 | \$16,500,000 | - | - |
| 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 | - | - |
| | | | | | | | \$318,500,000 | \$116,570,000 | \$147,640,000 | \$54,290,000 | \$78,050,000 | \$0 |

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 | \$5,800,000 | \$0 | \$24,200,000 | \$5,800,000 | \$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 | - | - |
| | | | | | | | \$180,700,000 | \$78,600,000 | \$70,700,000 | \$31,400,000 | \$45,800,000 | \$0 |

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 | \$25,790,000 | \$0 | \$34,210,000 | \$25,790,000 | \$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 | \$2,685,000 | \$0 | \$17,315,000 | - | - |
| SF06B-5 | I | AMT | 06/01/2007 | 196483AD3 | 3.85000% | | \$87,000,000 | \$0 | \$87,000,000 | \$0 | - | - |
| | | | | | | | \$279,270,000 | \$140,745,000 | \$87,000,000 | \$51,525,000 | \$138,060,000 | \$0 |

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 | \$25,770,000 | \$0 | \$34,230,000 | \$25,770,000 | \$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 | - | - |
| | | | | | | | \$160,000,000 | \$120,370,000 | \$0 | \$39,630,000 | \$96,470,000 | \$0 |

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 | \$39,840,000 | \$0 | \$30,160,000 | \$35,595,000 | \$4,245,000 |
| 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 | \$24,000,000 | \$0 | \$11,000,000 | - | - |
| | | | | | | | \$175,000,000 | \$133,840,000 | \$0 | \$41,160,000 | \$105,595,000 | \$4,245,000 |

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 | \$64,565,000 | \$0 | \$55,435,000 | \$64,565,000 | \$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 |
| | | | | | | | \$220,000,000 | \$164,565,000 | \$0 | \$55,435,000 | \$164,565,000 | \$0 |

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 | \$58,080,000 | \$0 | \$1,920,000 | \$57,580,000 | \$500,000 |
| SF08A-2 | I | Taxable (MRB) | 05/01/2038 | 196483CT6 | Variable | 4.59600 % | \$170,000,000 | \$126,335,000 | \$0 | \$43,665,000 | \$87,315,000 | \$39,020,000 |
| 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 | \$6,955,000 | \$0 | \$8,045,000 | - | - |
| SF08A-5 | III | non-AMT | 11/01/2034 | 196483AY7 | 5.00000% | | \$23,955,000 | \$19,955,000 | \$0 | \$4,000,000 | - | - |
| | | | | | | | \$348,955,000 | \$291,325,000 | \$0 | \$57,630,000 | \$224,895,000 | \$39,520,000 |

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 | \$4,800,000 | \$0 | \$420,000 | - | - |
| SF09A | I | non-AMT | 11/01/2012 | 196479PZ6 | 2.95000% | | \$5,245,000 | \$5,245,000 | \$0 | \$0 | - | - |
| SF09A | I | non-AMT | 11/01/2013 | 196479QA0 | 3.10000% | | \$4,930,000 | \$4,930,000 | \$0 | \$0 | - | - |
| SF09A | I | non-AMT | 11/01/2014 | 196479QB8 | 3.45000% | | \$4,635,000 | \$4,635,000 | \$0 | \$0 | - | - |
| SF09A | I | non-AMT | 11/01/2015 | 196479QC6 | 3.60000% | | \$4,360,000 | \$4,360,000 | \$0 | \$0 | - | - |
| SF09A | I | non-AMT | 11/01/2016 | 196479QD4 | 3.85000% | | \$4,105,000 | \$4,105,000 | \$0 | \$0 | - | - |
| SF09A | I | non-AMT | 11/01/2017 | 196479QE2 | 4.00000% | | \$3,870,000 | \$3,870,000 | \$0 | \$0 | - | - |
| SF09A | I | non-AMT | 11/01/2018 | 196479QF9 | 4.20000% | | \$3,650,000 | \$3,650,000 | \$0 | \$0 | - | - |
| SF09A | I | non-AMT | 11/01/2019 | 196479QG7 | 4.35000% | | \$3,445,000 | \$3,445,000 | \$0 | \$0 | - | - |
| SF09A | I | non-AMT | 11/01/2020 | 196479QH5 | 4.60000% | | \$3,260,000 | \$3,260,000 | \$0 | \$0 | - | - |
| SF09A | I | non-AMT | 11/01/2029 | 196479QJ1 | 5.50000% | | \$43,200,000 | \$36,600,000 | \$0 | \$6,600,000 | - | - |
| | | | | | | | \$90,000,000 | \$78,900,000 | \$0 | \$11,100,000 | \$0 | \$0 |

| 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 |
| SF01AA | | | | | <u>\$20,000,000</u> | |

| 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 | | | | | <u>\$55,135,000</u> | |

Single Family Mortgage Bonds Indenture
Disclosure Report as of May 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

| | | | | | | |
|--------------|-----|---------------|------------|--------|--------------|----|
| 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 | | | | | \$76,475,000 | |

Single Family Mortgage Bonds Indenture
Disclosure Report as of May 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

| | | | | | | |
|--------------|-----|---------------|------------|--------|---------------|-----|
| 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 | | | | | \$108,870,000 | |

| 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 | | | | | <u>\$47,635,000</u> | |

Single Family Mortgage Bonds Indenture
Disclosure Report as of May 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

| | | | | | | |
|--------------|-----|---------------|------------|--------|--------------|-----|
| 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 | | | | | \$82,955,000 | |

| | | | | | | |
|--------------|-----|---------------|------------|--------|--------------|----|
| 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 | | | | | \$64,540,000 | |

| 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 | | | | | \$54,520,000 | |

| | | | | | | |
|--------------|-----|---------------|------------|--------|--------------|----|
| 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 | | | | | \$39,380,000 | |

| 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 | | | | | <u>\$38,210,000</u> | |

Single Family Mortgage Bonds Indenture
 Disclosure Report as of May 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

| | | | | | | |
|--------------|----|---------------|------------|--------|--------------|----|
| 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 | | | | | \$54,290,000 | |

| 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 | | | | | <u>\$31,400,000</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 | | | | | <u>\$51,525,000</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 | | | | | <u>\$39,630,000</u> | |

| 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 | | | | | <u>\$41,160,000</u> | |
| 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 | | | | | <u>\$55,435,000</u> | |

| 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 | | | | | <u>\$57,630,000</u> | |

| 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 | | | | | <u>\$11,100,000</u> | |

Investment Information

| Issue | Investment Type | Amount | Interest Rate | Maturity Date |
|-----------------------------|----------------------------|------------------------|---------------|---------------|
| SF 2001AA DSR | FEDERAL HOME LOAN BANK | 11,932.52 | 4.13 % | 3/13/2020 |
| SF 2001AA DSR | FEDERAL HOME LOAN MTG CORP | 1,103,825.51 | 3.75 % | 3/27/2019 |
| SF 2001AA DSR | GNMA MBS | 10,853.46 | 4.50 % | 4/01/2040 |
| SF 2001AA DSR | GNMA MBS | 11,357.84 | 5.00 % | 2/20/2039 |
| 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 | 4,650.26 | .27 % | 3/01/2036 |
| SF 2001AA LOAN-RECYCLING | INVESTMENT AGREEMENT | 1,006,347.08 | 5.30 % | 3/01/2036 |
| SF 2001AA REVENUE | INVESTMENT AGREEMENT | 13,993,652.92 | 5.30 % | 3/01/2036 |
| SF 2001AA REVENUE | INVESTMENT AGREEMENT | 20,471,400.92 | .27 % | 3/01/2036 |
| SF 2001AA REVENUE NQ LOAN | INVESTMENT AGREEMENT | 11,480,071.06 | .27 % | 3/01/2036 |
| SF 2001AA DSR | MONEY MARKET | 15,090.39 | | Short Term |
| SF 2001AA DSR | MONEY MARKET | 445,000.00 | | Short Term |
| SF 2001AA LOAN-RECYCLING | MONEY MARKET | 9,370,952.36 | | Short Term |
| SF 2001AA LOAN-RECYCLING NQ | MONEY MARKET | 347.19 | | Short Term |
| SF 2001AA REVENUE | MONEY MARKET | 1,044,159.28 | | Short Term |
| SF 2001AA REVENUE NQ LOAN | MONEY MARKET | 1,041,701.65 | | Short Term |
| SF 2001AA DSR | US GOV AGENCY COUPON BOND | 1,308,654.44 | 4.63 % | 8/15/2028 |
| | | <u>\$65,014,996.88</u> | | |
| | | | | |

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|----------------------------|----------------------------|------------------------|------|---|------------|
| SF 1992A REDEMPTION | INVESTMENT AGREEMENT | 6,438.45 | 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 | 297,438.16 | 5.10 | % | 11/01/2032 |
| SF 2002A REVENUE | INVESTMENT AGREEMENT | 3,832,401.48 | 5.10 | % | 11/01/2032 |
| SF 1992A REDEMPTION | MONEY MARKET | 5,100.10 | | | Short Term |
| SF 2002A REBATE | MONEY MARKET | 7,626.81 | | | Short Term |
| SF 2002A REVENUE | MONEY MARKET | 743,977.10 | | | Short Term |
| | | <u>\$9,370,924.13</u> | | | |
| SF 2002B DSR | FEDERAL HOME LOAN BANK | 993.94 | 4.13 | % | 3/13/2020 |
| SF 2002B DSR | FEDERAL HOME LOAN MTG CORP | 6,709,353.85 | 6.25 | % | 7/15/2032 |
| SF 2002B DSR | GNMA MBS | 1,032.32 | 5.00 | % | 2/20/2039 |
| SF 2002B DSR | GNMA MBS | 1,521.09 | 4.50 | % | 4/01/2040 |
| SF 2002B DSR | MONEY MARKET | 100.12 | | | Short Term |
| SF 2002B LOAN-RECYCLING Q | MONEY MARKET | 3,650.40 | | | Short Term |
| SF 2002B REVENUE NO LOAN | MONEY MARKET | 122,048.51 | | | Short Term |
| SF 2002B REVENUE Q LOAN | MONEY MARKET | 122.08 | | | Short Term |
| SF 2002B REVENUE Q LOAN | MONEY MARKET | 828,135.31 | | | Short Term |
| SF 2002B LOAN-RECYCLING NO | REPURCHASE AGREEMENT | 3,965.50 | 4.60 | % | 11/01/2032 |
| SF 2002B REVENUE NO LOAN | REPURCHASE AGREEMENT | 3,714,202.10 | 4.60 | % | 11/01/2032 |
| SF 2002B REVENUE Q LOAN | REPURCHASE AGREEMENT | 4,936,428.81 | 4.60 | % | 11/01/2032 |
| | | <u>\$16,321,554.03</u> | | | |
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|---------------------------|----------------------------|------------------------|------|---|------------|
| SF 2002C DSR | FEDERAL HOME LOAN BANK | 6,960.64 | 4.13 | % | 3/13/2020 |
| SF 2002C DSR | FEDERAL HOME LOAN MTG CORP | 196,235.65 | 3.75 | % | 3/27/2019 |
| SF 2002C DSR | FEDERAL NATIONAL MTG ASSOC | 8,176,935.65 | 6.63 | % | 11/15/2030 |
| SF 2002C DSR | GNMA MBS | 6,086.61 | 4.50 | % | 4/01/2040 |
| SF 2002C DSR | GNMA MBS | 6,195.14 | 5.00 | % | 2/20/2039 |
| SF 2002C LOAN-RECYCLING Q | MONEY MARKET | 593.46 | | | Short Term |
| SF 2002C REVENUE NQ LOAN | MONEY MARKET | 671.66 | | | Short Term |
| SF 2002C REVENUE NQ LOAN | MONEY MARKET | 288,952.88 | | | Short Term |
| SF 2002C REVENUE Q LOAN | MONEY MARKET | 1,162,891.48 | | | Short Term |
| SF 2002C REVENUE Q LOAN | MONEY MARKET | 1,460,922.44 | | | Short Term |
| | | <u>\$11,306,445.61</u> | | | |
| SF 2003A DSR | FEDERAL HOME LOAN BANK | 2,981.83 | 4.13 | % | 3/13/2020 |
| SF 2003A DSR | FEDERAL HOME LOAN MTG CORP | 3,809,956.31 | 6.25 | % | 7/15/2032 |
| SF 2003A DSR | GNMA MBS | 2,065.00 | 5.00 | % | 2/20/2039 |
| SF 2003A DSR | GNMA MBS | 2,434.65 | 4.50 | % | 4/01/2040 |
| SF 2003A LOAN-RECYCLING | INVESTMENT AGREEMENT | 300.00 | 4.13 | % | 11/01/2032 |
| SF 2003A REVENUE | INVESTMENT AGREEMENT | 810,461.29 | 4.13 | % | 11/01/2032 |
| SF 2003A LOAN-RECYCLING | MONEY MARKET | 1,858.34 | | | Short Term |
| SF 2003A REVENUE | MONEY MARKET | 494,921.32 | | | Short Term |
| | | <u>\$5,124,978.74</u> | | | |

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|----------------------------|----------------------------|-----------------|--------|------------|
| SF 2003B DSR | FEDERAL HOME LOAN BANK | 2,981.83 | 4.13 % | 3/13/2020 |
| SF 2003B DSR | FEDERAL HOME LOAN MTG CORP | 68,682.48 | 3.75 % | 3/27/2019 |
| SF 2003B DSR | FEDERAL NATIONAL MTG ASSOC | 9,540,832.86 | 6.63 % | 11/15/2030 |
| SF 2003B DSR | GNMA MBS | 2,840.41 | 4.50 % | 4/01/2040 |
| SF 2003B DSR | GNMA MBS | 3,097.60 | 5.00 % | 2/20/2039 |
| SF 2003B LOAN-RECYCLING NQ | MONEY MARKET | 31,949.87 | | Short Term |
| SF 2003B LOAN-RECYCLING Q | MONEY MARKET | 1,985,772.09 | | Short Term |
| SF 2003B REVENUE NQ LOAN | MONEY MARKET | 615,343.92 | | Short Term |
| SF 2003B REVENUE NQ LOAN | MONEY MARKET | 9,188,817.74 | | Short Term |
| SF 2003B REVENUE Q LOAN | MONEY MARKET | 774,348.37 | | Short Term |
| SF 2003B REVENUE Q LOAN | MONEY MARKET | 6,696,612.73 | | Short Term |
| | | \$28,911,279.90 | | |
| SF 2003C DSR | FEDERAL HOME LOAN BANK | 7,955.02 | 4.13 % | 3/13/2020 |
| SF 2003C DSR | FEDERAL HOME LOAN MTG CORP | 6,117,646.26 | 3.75 % | 3/27/2019 |
| SF 2003C DSR | GNMA MBS | 7,100.49 | 4.50 % | 4/01/2040 |
| SF 2003C DSR | GNMA MBS | 8,260.21 | 5.00 % | 2/20/2039 |
| SF 2003C REVENUE Q LOAN | MONEY MARKET | 853,582.06 | | Short Term |
| SF 2003C REVENUE Q LOAN | MONEY MARKET | 957,383.67 | | Short Term |
| | | \$7,951,927.71 | | |
| SF 2004A DSR | FEDERAL HOME LOAN BANK | 2,190,611.63 | 4.13 % | 3/13/2020 |
| SF 2004A DSR | GNMA MBS | 1,950,901.02 | 4.50 % | 4/01/2040 |
| SF 2004A DSR | GNMA MBS | 1,986,652.96 | 5.00 % | 2/20/2039 |
| SF 2004A REVENUE | MONEY MARKET | 944,250.73 | | Short Term |
| SF 2004A REVENUE | MONEY MARKET | 1,167,305.86 | | Short Term |
| | | \$8,239,722.20 | | |
| SF 2004B DSR | FEDERAL HOME LOAN MTG CORP | 4,883,350.16 | 6.25 % | 7/15/2032 |
| SF 2004B DEBT-SERVICE CI | MONEY MARKET | 218,491.01 | | Short Term |
| SF 2004B REVENUE | MONEY MARKET | 799,879.60 | | Short Term |
| SF 2004B REVENUE | REPURCHASE AGREEMENT | 4,652,435.05 | 4.60 % | 11/01/2034 |
| | | \$10,554,155.82 | | |

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|--------------------------|----------------------------|------------------------|--------|------------|
| SF 2005A DSR | FEDERAL HOME LOAN BANK | 6,960.64 | 4.13 % | 3/13/2020 |
| SF 2005A DSR | FEDERAL HOME LOAN MTG CORP | 4,974,573.62 | 3.75 % | 3/27/2019 |
| SF 2005A DSR | GNMA MBS | 5,883.75 | 4.50 % | 4/01/2040 |
| SF 2005A DSR | GNMA MBS | 6,195.14 | 5.00 % | 2/20/2039 |
| SF 2005A DEBT-SERVICE CI | MONEY MARKET | 350,096.63 | | Short Term |
| SF 2005A REVENUE | MONEY MARKET | 960,497.99 | | Short Term |
| SF 2005A REVENUE | MONEY MARKET | 1,270,757.31 | | Short Term |
| | | <u>\$7,574,965.08</u> | | |
| SF 2005B DSR | FEDERAL HOME LOAN BANK | 8,949.39 | 4.13 % | 3/13/2020 |
| SF 2005B DSR | FEDERAL HOME LOAN MTG CORP | 8,997,404.36 | 3.75 % | 3/27/2019 |
| SF 2005B DSR | GNMA MBS | 7,912.30 | 4.50 % | 4/01/2040 |
| SF 2005B DSR | GNMA MBS | 8,260.21 | 5.00 % | 2/20/2039 |
| SF 2005B REVENUE | MONEY MARKET | 1,910,983.50 | | Short Term |
| SF 2005B REVENUE | MONEY MARKET | 3,069,347.02 | | Short Term |
| | | <u>\$14,002,856.78</u> | | |
| SF 2006A DSR | INVESTMENT AGREEMENT | 5,500,000.00 | 4.71 % | 11/01/2036 |
| SF 2006A REBATE | MONEY MARKET | 4,751.77 | | Short Term |
| SF 2006A REVENUE | MONEY MARKET | 1,769,554.16 | | Short Term |
| SF 2006A REVENUE | REPURCHASE AGREEMENT | 5,471,867.42 | 4.60 % | 11/01/2036 |
| | | <u>\$12,746,173.35</u> | | |
| SF 2006B DSR | INVESTMENT AGREEMENT | 9,613,500.00 | 5.56 % | 11/01/2036 |
| SF 2006B LOAN-RECYCLING | MONEY MARKET | 3,464,400.24 | | Short Term |
| SF 2006B REBATE | MONEY MARKET | 1,393,150.76 | | Short Term |
| SF 2006B REVENUE | MONEY MARKET | 39,627.32 | | Short Term |
| SF 2006B REVENUE | MONEY MARKET | 7,839,135.20 | | Short Term |
| | | <u>\$22,349,813.52</u> | | |

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|-------------------------|----------------------------|-----------------|------|---|------------|
| SF 2006C DSR | FEDERAL HOME LOAN BANK | 8,949.39 | 4.13 | % | 3/13/2020 |
| SF 2006C DSR TAXABLE | FEDERAL HOME LOAN BANK | 6,960.64 | 4.13 | % | 3/13/2020 |
| SF 2006C DSR | FEDERAL HOME LOAN MTG CORP | 4,989,291.29 | 3.75 | % | 3/27/2019 |
| SF 2006C DSR TAXABLE | FEDERAL HOME LOAN MTG CORP | 2,987,687.71 | 3.75 | % | 3/27/2019 |
| SF 2006C DSR | GNMA MBS | 7,226.97 | 5.00 | % | 2/20/2039 |
| SF 2006C DSR | GNMA MBS | 7,404.44 | 4.50 | % | 4/01/2040 |
| SF 2006C DSR TAXABLE | GNMA MBS | 6,195.14 | 5.00 | % | 2/20/2039 |
| SF 2006C DSR TAXABLE | GNMA MBS | 6,998.55 | 4.50 | % | 4/01/2040 |
| SF 2006C LOAN-RECYCLING | MONEY MARKET | 3,403,644.15 | | | Short Term |
| SF 2006C REVENUE | MONEY MARKET | 1,523,486.97 | | | Short Term |
| SF 2006C REVENUE | MONEY MARKET | 4,091,031.85 | | | Short Term |
| | | \$17,038,877.10 | | | |
| SF 2007A DSR | FEDERAL HOME LOAN BANK | 1,879,371.77 | 4.13 | % | 3/13/2020 |
| SF 2007A DSR TAXABLE | FEDERAL HOME LOAN BANK | 1,083,870.48 | 4.13 | % | 3/13/2020 |
| SF 2007A DSR | GNMA MBS | 1,671,837.60 | 4.50 | % | 4/01/2040 |
| SF 2007A DSR | GNMA MBS | 1,701,665.02 | 5.00 | % | 2/20/2039 |
| SF 2007A DSR TAXABLE | GNMA MBS | 20,173.76 | 4.00 | % | 12/20/2040 |
| SF 2007A DSR TAXABLE | GNMA MBS | 433,885.68 | 4.50 | % | 2/01/2040 |
| SF 2007A DSR TAXABLE | GNMA MBS | 964,291.70 | 4.50 | % | 4/01/2040 |
| SF 2007A DSR TAXABLE | GNMA MBS | 980,936.44 | 5.00 | % | 2/20/2039 |
| SF 2007A DSR TAXABLE | MONEY MARKET | 2,479.03 | | | Short Term |
| SF 2007A DSR TAXABLE | MONEY MARKET | 14,862.66 | | | Short Term |
| SF 2007A LOAN-RECYCLING | MONEY MARKET | 749.16 | | | Short Term |
| SF 2007A REBATE | MONEY MARKET | 23,641.16 | | | Short Term |
| SF 2007A REVENUE | MONEY MARKET | 2,226,586.00 | | | Short Term |
| SF 2007A REVENUE | MONEY MARKET | 3,492,811.92 | | | Short Term |
| | | \$14,497,162.38 | | | |

| | | | | | |
|--------------------------|------------------------|------------------------|------|---|------------|
| SF 2007B DSR | FEDERAL HOME LOAN BANK | 1,789,877.88 | 4.13 | % | 3/13/2020 |
| SF 2007B DSR TAXABLE | FEDERAL HOME LOAN BANK | 320,189.27 | 4.13 | % | 3/13/2020 |
| SF 2007B DSR | GNMA MBS | 1,591,700.09 | 4.50 | % | 4/01/2040 |
| SF 2007B DSR | GNMA MBS | 1,621,125.34 | 5.00 | % | 2/20/2039 |
| SF 2007B DSR TAXABLE | GNMA MBS | 41,259.28 | 4.00 | % | 12/20/2040 |
| SF 2007B DSR TAXABLE | GNMA MBS | 284,944.82 | 4.50 | % | 4/01/2040 |
| SF 2007B DSR TAXABLE | GNMA MBS | 289,117.68 | 5.00 | % | 2/20/2039 |
| SF 2007B DSR TAXABLE | GNMA MBS | 4,925,585.70 | 6.50 | % | 3/01/2040 |
| SF 2007B DSR TAXABLE | MONEY MARKET | 21,546.96 | | | Short Term |
| SF 2007B DSR TAXABLE | MONEY MARKET | 104,708.54 | | | Short Term |
| SF 2007B REVENUE | MONEY MARKET | 3,305,243.59 | | | Short Term |
| SF 2007B REVENUE | MONEY MARKET | 4,060,925.18 | | | Short Term |
| | | <u>\$18,356,224.33</u> | | | |
| SF 2008A DSR | FEDERAL HOME LOAN BANK | 2,128,960.28 | 4.13 | % | 3/13/2020 |
| SF 2008A DSR TAXABLE | FEDERAL HOME LOAN BANK | 331,127.42 | 4.13 | % | 3/13/2020 |
| SF 2008A DSR | GNMA MBS | 1,894,094.41 | 4.50 | % | 4/01/2040 |
| SF 2008A DSR | GNMA MBS | 1,927,796.82 | 5.00 | % | 2/20/2039 |
| SF 2008A DSR TAXABLE | GNMA MBS | 277,023.09 | 7.50 | % | 12/20/2039 |
| SF 2008A DSR TAXABLE | GNMA MBS | 294,683.09 | 4.50 | % | 4/01/2040 |
| SF 2008A DSR TAXABLE | GNMA MBS | 299,444.46 | 5.00 | % | 2/20/2039 |
| SF 2008A DSR TAXABLE | GNMA MBS | 1,355,714.38 | 4.00 | % | 12/20/2040 |
| SF 2008A DSR TAXABLE | GNMA MBS | 1,684,442.82 | 7.00 | % | 12/20/2039 |
| SF 2008A DSR TAXABLE | GNMA MBS | 2,982,561.29 | 7.00 | % | 3/01/2040 |
| SF 2008A DSR TAXABLE | GNMA MBS | 3,070,994.59 | 6.00 | % | 3/01/2040 |
| SF 2008A REVENUE NQ LOAN | INVESTMENT AGREEMENT | 8,188,064.00 | 4.27 | % | 11/01/2038 |
| SF 2008A REVENUE Q LOAN | INVESTMENT AGREEMENT | 18,096,927.00 | 4.27 | % | 11/01/2038 |
| SF 2008A ACQUISITION | MONEY MARKET | 519.53 | | | Short Term |
| SF 2008A DSR TAXABLE | MONEY MARKET | 318,791.41 | | | Short Term |
| SF 2008A DSR TAXABLE | MONEY MARKET | 978,960.53 | | | Short Term |
| SF 2008A REVENUE NQ LOAN | MONEY MARKET | 1,116,998.36 | | | Short Term |
| SF 2008A REVENUE Q LOAN | MONEY MARKET | 3,362,868.69 | | | Short Term |

| | | | | |
|------------------|------------------------|-----------------|--------|------------|
| | | \$48,309,972.17 | | |
| SF 2009A DSR | FEDERAL HOME LOAN BANK | 1,610,890.09 | 4.13 % | 3/13/2020 |
| SF 2009A DSR | GNMA MBS | 1,432,540.78 | 4.50 % | 4/01/2040 |
| SF 2009A DSR | GNMA MBS | 1,459,013.33 | 5.00 % | 2/20/2039 |
| SF 2009A DSR | MONEY MARKET | 2,217.40 | | Short Term |
| SF 2009A REVENUE | MONEY MARKET | 977,378.75 | | Short Term |
| SF 2009A REVENUE | MONEY MARKET | 4,545,618.94 | | Short Term |
| | | \$10,027,659.29 | | |

| Investment Type | Amount |
|----------------------------|------------------|
| FEDERAL HOME LOAN BANK | \$11,400,524.66 |
| FEDERAL HOME LOAN MTG CORP | \$44,838,007.20 |
| FEDERAL NATIONAL MTG ASSOC | \$17,717,768.51 |
| GNMA MBS | \$35,261,307.47 |
| HOUSING BOND | \$1,195,000.00 |
| INVESTMENT AGREEMENT | \$100,279,594.65 |
| MONEY MARKET | \$96,919,933.21 |
| REPURCHASE AGREEMENT | \$18,778,898.88 |
| US GOV AGENCY COUPON BOND | \$1,308,654.44 |
| | \$327,699,689.02 |

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