



# **Colorado Housing and Finance Authority**

## **annual financial information report as of December 31, 2020**

## Table of Contents

<b>INTRODUCTION.....</b>	<b>- 1 -</b>
<b>COLORADO HOUSING AND FINANCE AUTHORITY.....</b>	<b>- 1 -</b>
Selected Financial Information .....	- 1 -
Employees and Pension Information .....	- 1 -
Financial Information for the General Fund .....	- 1 -
Obligations of the Authority .....	- 3 -
<b>Single Family Mortgage Bonds Indenture.....</b>	<b>- 6 -</b>
Summary of Assets and Liabilities as of 12/31/2020 .....	- 6 -
Bonds Outstanding.....	- 7 -
List of Unscheduled Redemptions .....	- 9 -
Outstanding Interest Rate Contracts .....	- 20 -
Liquidity Facilities Expirations by Providers as of December 31, 2020 .....	- 23 -
First and Second Mortgages (whole Loans) .....	- 24 -
Type of Housing (whole loans).....	- 25 -
Mortgage Insurance (whole loans).....	- 26 -
Delinquency Information (whole loans) .....	- 28 -
Program MBS Outstanding (SFMB Indenture) .....	- 29 -
Delinquency Information (MBS Loans) .....	- 37 -
Investment Information.....	- 44 -
<b>Single Family Homeownership Bonds Indenture.....</b>	<b>- 48 -</b>
Summary of Assets and Liabilities as of 12/31/2020 .....	- 48 -
Bonds Outstanding.....	- 48 -
List of Unscheduled Redemptions .....	- 49 -
MBS Loan Information.....	- 57 -
Delinquency Information (MBS first mortgages).....	- 58 -
Program MBS Outstanding (HO Indenture) .....	- 60 -
Investment Information.....	- 65 -
<b>Multi-Family/Project Bonds Indenture .....</b>	<b>- 67 -</b>
Summary of Assets and Liabilities as of 12/31/2020 .....	- 67 -
Bonds Outstanding.....	- 68 -
List of Unscheduled Redemptions .....	- 70 -
Outstanding Interest Rate Contracts .....	- 80 -
Outstanding Liquidity Facilities and Remarketing Agents.....	- 82 -

Certain Information about the Master Indenture Loan Portfolio, Authority Projects and Fund Balances .....	- 83 -
Multi-Family/Project Bonds Indenture Loan List.....	- 84 -
Investment Information.....	- 104 -
<b>Federally Insured Multi-Family Housing Loan Program Indenture.....</b>	<b>- 112 -</b>
Summary of Assets and Liabilities as of 12/31/2020 .....	- 112 -
Bonds Outstanding.....	- 113 -
List of Unscheduled Redemptions .....	- 114 -
Federally Insured Multi-Family Housing Loan Program Indenture Loan List.....	- 125 -
Investment Information.....	- 130 -
<b>APPENDICES .....</b>	<b>A</b>
Bond Cusip List of Single Family Mortgage Bonds Indenture .....	A
Bond Cusip List of Single Family Homeownership Bonds Indenture .....	B
Bond Cusip List of Multi-Family/Project Bonds Indenture .....	C
Bond Cusip List of Federally Insured Multi-Family Housing Loan Program Indenture .....	D

## INTRODUCTION

The Colorado Housing and Finance Authority (the "Authority") is providing the following Annual Financial Information report as of December 31, 2020 ( "Annual Report") pursuant to Continuing Disclosure Undertakings entered into by the Authority with respect to the Bonds listed hereto (the "Bonds"). The information in this Annual Report is subject to change without notice, and the availability of this Annual Report does not under any circumstances create any implication that there has been no change in the affairs of the Authority, the Trust Estate with respect to the Bonds or otherwise since the date hereof. This Annual Report speaks only as of its date. Capitalized terms contained in this Annual Report and not otherwise defined herein shall have the meanings ascribed thereto in the related Official Statements with respect to the Bonds.

## COLORADO HOUSING AND FINANCE AUTHORITY

### Selected Financial Information

The Annual Report should be read in conjunction with the Audited Financial Statements. The audited 2020 Financial Statements of the Authority provide certain financial information about the Authority on a fund accounting basis, including a description of its General Fund which is available on **EMMA** and at [www.chfainfo.com/investors](http://www.chfainfo.com/investors).

### Employees and Pension Information

As of December 31, 2020, the Authority had approximately 184 full-time and 4 part-time employees, all of whom were members of the Public Employees' Retirement Association of Colorado ("**PERA**"). State statutes required the Authority to contribute 12.68% of each participating employee's gross salary to PERA in 2020. In 2020, the Authority's PERA contribution totaled approximately \$2.1 million, compared to an Authority contribution in 2019 of \$2 million. See note (12) to the Basic Financial Statements of the Audited Financial Report of the Authority.

### Financial Information for the General Fund

The following table sets forth historical selected financial information for the General Fund for the five years ended December 31, 2020 as provided by the Authority.

**Colorado Housing and Finance Authority**  
**General Fund**  
**Selected Financial Information**  
**Years Ended December 31**  
**(in thousands of dollars)**

	<b>FY 2020</b>	<b>FY 2019</b>	<b>FY 2018</b>	<b>FY 2017</b>	<b>FY 2016</b>
Interest and investment revenue:					
Loans receivable	\$12,887	\$16,445	\$13,430	\$10,284	\$8,145
Investments	1,040	1,412	1,203	480	570
Net increase (decrease) fair value of long-term investments	<u>(67)</u>	<u>(26)</u>	<u>(1,372)</u>	<u>1,170</u>	<u>(106)</u>
Total interest and investment revenue	13,860	17,831	13,261	11,934	8,609
Interest expense - bonds and notes payable	<u>4,638</u>	<u>7,370</u>	<u>4,463</u>	<u>2,310</u>	<u>1,395</u>
Net interest and investment revenue	9,222	10,461	8,798	9,624	7,214
Other revenue (expense):					
Fees and miscellaneous income	185,269	156,868	124,979	143,175 <sup>(1)</sup>	115,973 <sup>(1)</sup>
Hedging activity loss	(5,812)	2,810	(3,479)	(100)	2,572
Nonoperating income/expense, net	11,065	-	-	-	-
Gain on sales of capital assets	<u>-</u>	<u>-</u>	<u>18</u>	<u>19</u>	<u>(702)</u>
Total other revenue	<u>190,522</u>	<u>159,678</u>	<u>121,518</u>	<u>143,094</u>	<u>117,843</u>
Net revenue	199,744	170,139	130,316	152,718	125,057
Operating expenses:					
Salaries and related benefits	20,613	20,343	26,211	27,515 <sup>(2)</sup>	22,207
General operating	89,508	81,642	56,750	87,895 <sup>(3)</sup>	87,094 <sup>(3)</sup>
Provision for losses	2,046	1,956	619	569	662
Other interest expense- RAP		-	-	-	-
Transfers	(5,899)	(4,531)	(9,275)	(11,988)	2,414
Depreciation	<u>913</u>	<u>1,006</u>	<u>1,038</u>	<u>684</u>	<u>932</u>
Total operating expense	<u>107,181</u>	<u>100,416</u>	<u>75,343</u>	<u>104,675</u>	<u>113,309</u>
Change in net assets	92,563	69,723	54,973	48,043	11,748
Restatement due to GASB 68		--	--	--	--
Restatement due to GASB 75		--	(2,230)	--	--
Net Assets, end of year	<u>\$478,549</u>	<u>\$385,986</u>	<u>\$316,263</u>	<u>\$263,520</u>	<u>\$215,477</u>
Bonds and Notes Payable	<u>\$229,223</u>	<u>\$232,378</u>	<u>\$256,060</u>	<u>\$117,225</u>	<u>\$ 90,286</u>
Total Assets	<u>\$992,771</u>	<u>\$902,804</u>	<u>\$762,550</u>	<u>\$527,298</u>	<u>\$442,363</u>

## **Obligations of the Authority**

The following is a summary of certain obligations incurred by the Authority to fund and operate the Authority and its programs. See also note (6) to the Basic Financial Statements of the Audited Financial Report of the Authority.

### *Rental and Commercial Loan Programs*

The Authority has financed rental loans with proceeds of its Multi-Family/Project Bonds ("MF Project Bonds"), which as of December 31, 2020, were outstanding in an aggregate principal amount of \$586,030,000. Certain MF Project Bonds are secured by the full faith and credit of the Authority and are described in "General Obligations – Multi-Family/Project Bonds" under this caption. The Authority has also issued Federally Insured Multi-Family Housing Loan Program Pass-Through Revenue Bonds under a Master Indenture dated as of June 1, 2013 (the "MF Pass-Through Indenture."), which as of December 31, 2020, the outstanding aggregate principal amount was \$108,854,574.

Bonds secured by a pledge of loan revenues as well as bonds secured by loan revenues and the general obligation of the Authority have also been privately placed to institutional purchasers by the Authority in order to finance rental loans. See "General Obligations – Privately Placed Bonds" under this caption. The Authority has also issued general obligation housing bonds to finance a rental loan secured by a pledge of loan revenues as well as the full faith and credit of the Authority. See "General Obligations – General Obligation Bonds" under this caption. See Note (6) of the Basic Financial Statements of the Audited Financial Report of the Authority for more information regarding these outstanding bonds and notes. The Authority has also acted as a conduit issuer of bonds. These conduit bonds are payable only with amounts received from the conduit borrower and are therefore not reported as obligations of the Authority on its financial statements.

Business loans and participation interests have also been financed by the Authority with the proceeds of the general obligation bonds described in "General Obligations – General Obligation Bonds" and privately placed bonds, secured by loan and participation revenues as well as the full faith and credit of the Authority. See "General Obligations – Privately Placed Bonds" under this caption. In connection with its Special Projects financing program, the Authority has acted as a conduit issuer in the issuance of its industrial development revenue bonds to finance certain manufacturing facilities and solid waste disposal facility projects for corporations. These bonds are payable only with amounts received from the conduit borrower and are therefore not reported as obligations of the Authority on its financial statements.

### *Single Family Mortgage Programs*

The Authority has issued Single Family Mortgage Bonds (referred to as "SF Mortgage Bonds" in this Annual Report) under a Master Indenture, payable from the revenues of mortgage loans held thereunder. As of December 31, 2020, the aggregate principal outstanding is \$1,167,048,349. See Outstanding Bonds and Auxiliary Obligations to this Annual Report for further detail about the SF Mortgage Bonds. Single-Family Class III Bonds outstanding under the Master Indenture are also general obligations of the Authority, as described in "General Obligations – Single-Family Mortgage Class III Bonds" under this caption.

Under a Master Indenture dated as of December 1, 2009 (the "Homeownership Indenture"), the Authority has issued Class I Bonds ("Homeownership Bonds") secured by Ginnie Mae Mortgage Backed Securities and whole loans. As of December 31, 2020, the total outstanding principal outstanding was \$420,270,321. See Note (6) of the Basic Financial Statements of the Audited Financial Report of the Authority for more information regarding these outstanding bonds and notes. The Authority's financing activities in connection with its Single Family Mortgage Programs also include the sale of certain single family mortgage loans to Fannie Mae, Freddie Mac and the issuance and sale of Ginnie Mae Certificates in order to finance first and second mortgage loans as part of the Non-Qualified and Qualified Single Family Mortgage Programs.

### *General Obligations*

Many of the bonds and notes issued by the Authority to finance its programs are secured by a pledge of specific revenues, with an additional pledge of its full faith and credit, as described under this caption. Other obligations of the Authority entered in connection with its programs or its operations are not secured by specific revenues or assets other than the Authority's full faith and credit. The bonds notes and other obligations which are general obligations of the Authority are described below.

Multi-Family/Project Bonds. The Authority has issued Class I Multi-Family/Project Bonds (as of December 31, 2020 aggregate principal was \$40,935,000) in order to finance business loans which are payable not only from a senior lien on loan revenues but also as general obligations of the Authority. The Authority has also issued certain Class II Multi-Family/Project Bonds with a General Obligation pledge; as of December 31, 2020, aggregate principal was \$10,955,000. These Class II Multi-Family/Project Bonds are payable from loan revenues on a subordinate lien basis to the Class I Multi-Family/Project Bonds.

Privately Placed Bonds. The Authority has issued general obligation bonds through private placement in order to finance rental loans. As of December 31, 2020, such privately placed bonds were outstanding in an aggregate principal amount of \$193,000.

Loans Backed by Authority General Obligation. The Authority has acquired or originated certain uninsured rental and business loans using proceeds of, and pledged to the repayment of, its Multi Family/Project Bonds, outstanding as of December 31, 2020 in the aggregate principal amount of \$216,972,815. The Authority has pledged its full faith and credit to the payment of a substantial portion of such loans. The Authority has also assumed, as a general obligation, 50% risk of loss in the mortgage loans acquired by the Authority and insured by the FHA under the Risk Share Program. As of December 31, 2020, such mortgage loans insured under the Risk Share Program were outstanding in the amount of \$200,043,801) (\$53,304,360 held under the Multi Family/Project Indenture, \$105,551,438 held under the Federally Insured Multifamily Housing Loan Program Indenture and \$41,188,002 held in the Authority's General Fund).

In the case of a claim under the Risk Share Program, the Authority is responsible, as a general obligation, to reimburse HUD for 50% of any loss incurred by the FHA as a result of and after the final settlement of such claim. See "Programs to Date—Commercial Loan Programs—Multifamily Lending Programs" under this caption. The Authority has not incurred losses under the Risk Share Program since 2014. Losses include the defaults on such insured mortgage loans, the foreclosure and sale of those projects and the settlement of the respective final insurance claims with HUD. Presently, the Authority has no risk share loans in foreclosure.

Interest Rate Contracts; Derivative Products. The Authority has pledged its full faith and credit to secure its obligation to make termination payments under the Interest Rate Contracts relating to the Bonds under the related Indenture. See Outstanding Interest Rate Contracts to this Annual Report. See also Note (8) to the Basic Financial Statements of the Audited Financial Report of the Authority.

Other Borrowings. The Authority has entered into agreements with the Federal Home Loan Bank of Topeka and commercial banks for borrowings from time to time and such borrowings are also general obligations of the Authority. Amounts drawn under each of these agreements are used to support the Authority's various lending programs by purchasing loans pending the permanent financing of such loans and, with respect to amounts drawn under the FHLB agreement, for activities related to the Authority's volume cap preservation program. The Authority has also entered into an agreement with KeyBank National Association for an unsecured line of credit. As of December 1, 2020, the Authority had \$152.9 million outstanding. See Note (5) to the Basic Financial Statements of the Audited Financial Report of the Authority.

The Authority has also borrowed amounts evidenced by Rural Business Cooperative Service Notes (as of December 31, 2020 aggregate principal outstanding was \$668,011), which have been used to finance projects, working capital loans, or participations therein for small businesses in rural areas. The Authority has pledged its full faith and credit to the payment of such notes.

General Obligation Ratings. Moody's has assigned an "A1" rating and S&P has assigned an "A+" rating to the Authority's ability to repay its general obligation liabilities. The ratings have been assigned based on the Authority's management, financial performance and overall program performance. There is no assurance that any such rating will continue for any given period of time or that any such rating will not be revised downward or withdrawn entirely by Moody's or S&P, respectively, if, in the judgment of the issuing rating agency, circumstances so warrant.

*Summary of Certain Authority Obligations*

The following is a table which lists certain obligations of the Authority and sets forth the respective outstanding amount for such obligations as of December 31, 2020. Further detail regarding these items is provided under the other sub captions of "Obligations of the Authority" in this Annual Report.

**Summary of Certain Authority Obligations as of December 31, 2020**

<u>Certain Authority Obligations</u>	<u>Outstanding Amount</u>
Single Family Mortgage Bonds (2001 Master Indenture)	\$1,167,048,349
Homeownership Class I Bonds	420,270,321
Multi-Family/Project Bonds (Master Indenture)	586,030,000
Federally Insured Multi-Family Loan Program Pass-Through	108,854,574
Privately Placed Bonds	193,000
<b>Total</b>	<b>\$2,282,396,244</b>

The following table identifies the specific components of the Authority Obligations listed on the preceding table which are general obligations of the Authority as well as other general obligations of the Authority as of December 31, 2020. Further detail regarding these items is provided under the other sub captions of "Obligations of the Authority" in this Annual Report.

**General Obligations of the Authority as of December 31, 2020**

<u>General Obligations</u>	
MF Project Bonds:	
Class I (w/ GO Pledge)	\$40,935,000
Class II (w/ GO Pledge)	10,955,000
SF Mortgage Bonds:	
Class III (w/ GO Pledge)	34,455,000
Privately Placed Bonds:	193,000
Other Borrowings:	
Line of Credit	152,900,000
Rural Business Cooperative Service Notes	668,011



# Single Family Mortgage Bonds Indenture

## Summary of Assets and Liabilities as of 12/31/2020

Bonds By Class	Bonds Outstanding	Class Concentration	Parity (Total Assets)
<b>I</b>	1,059,043,349	90.75%	119.4%
<b>II</b>	73,550,000	6.30%	111.7%
<b>III</b>	34,455,000	2.95%	108.4%
<b>Total</b>	1,167,048,349	100.00%	

Bond Issue	Bonds Outstanding	Outstanding Mortgage Principal Balance	Program MBS Outstanding	Investment Balances	Net Assets	Current Parity
SFMB2001AA	42,100,000	15,336,836	-0	27,689,943	926,779	102.2%
SFMB2002A	1,300,000	4,126,685	-0	4,972,423	7,799,108	699.9%
SFMB2002B	5,075,000	5,303,478	-0	7,090,616	7,319,094	244.2%
SFMB2014A	12,120,000	17,155,112	-0	1,806,620	6,841,732	156.4%
SFMB2015A	23,665,000	24,698,423	-0	4,971,821	6,005,244	125.4%
SFMB2015B	6,155,000	7,017,254	0	1,799,489	2,661,743	143.2%
SFMB2017A	27,578,349	-0	26,917,053	470,549	(190,747)	99.3%
SFMB2017B	11,755,000	7,141,747	2,865,676	2,959,561	1,211,984	110.3%
SFMB2017CDE	47,015,000	15,398,112	29,851,522	6,185,069	4,419,703	109.4%
SFMB2018AB	57,835,000	16,854,595	37,123,712	6,538,424	2,681,731	104.6%
SFMB2018C	63,990,000	1,587,678	58,278,927	7,301,764	3,178,369	105.0%
SFMB2018D	25,705,000	23,292,569	-0	3,665,734	1,253,303	104.9%
SFMB2019ABC	72,480,000	3,807,126	62,686,180	8,789,151	2,802,457	103.9%
SFMB2019DE	116,320,000	32,389,890	78,506,300	9,780,920	4,343,678	103.7%
SFMB2019FG	73,910,000	3,429,950	73,854,433	935,240	4,323,055	105.8%
SFMB2019HI	95,440,000	7,294,959	85,818,853	6,776,109	4,449,921	104.7%
SFMB2019JKL	121,100,000	13,866,005	106,255,993	4,967,670	3,989,668	103.3%
SFMB2020ABC	123,270,000	4,801,713	119,855,232	3,113,818	4,500,763	103.7%
SFMB2020DEF	111,235,000	12,823,349	98,935,271	2,969,914	3,493,534	103.1%
SFMB2020GHI	129,000,000	-0	116,645,795	15,474,972	3,120,760	102.4%
SFMB Surplus Assets*	-0	12,601,270	-0	9,943,424	22,544,694	
<b>TOTAL</b>	<b>1,167,048,349</b>	<b>228,926,751</b>	<b>897,594,948</b>	<b>138,203,231</b>	<b>97,676,572</b>	<b>108.4%</b>

\* SF Surplus Assets: Pursuant to Section 5.5 (a) of the Master Indenture dated October 1, 2001, the Authority established a surplus assets subaccount in the Acquisition Account of the Program Fund to which excess cash in the Trust Estate was deposited and used to acquire existing mortgage loans. Such existing mortgage loans are currently held in the surplus assets subaccount as Mortgage Loans under the Master Indenture. Mortgage Repayments and Prepayments relating to such Mortgage Loans held in the surplus assets subaccount may be applied to redeem Bonds of any Series under the Master Indenture as directed by the Authority, except to the extent limited by the provisions of the Series Indenture related to a particular Series.

## Bonds Outstanding

As of December 31, 2020, the following Series of Bonds issued by the Authority were outstanding under the Master Indenture in the Classes as indicated:

(1) All of the Bonds indicated as “Adjustable” in this table are in a weekly interest rate mode, with the interest rate adjusted by the related Remarketing Agent each week.”

Title of Bonds <sup>(1)</sup>	Principal Amount Issued	Outstanding Principal Amount (December 31, 2020)
<b>2001 Series AA:</b>		
Taxable Adjustable 2001 Series AA-1 (Class I)	\$15,000,000	\$10,250,000
Adjustable 2001 Series AA-2 (Class I)	<u>46,840,000</u>	<u>31,850,000</u>
	<u>\$61,840,000</u>	<u>\$42,100,000</u>
<b>2002 Series A:</b>		
Adjustable 2002 Series A-3 (Class I)	<u>\$23,075,000</u>	<u>\$1,300,000</u>
	<u>\$23,075,000</u>	<u>\$1,300,000</u>
<b>2002 Series B:</b>		
Adjustable 2002 Series B-3 (Class I)	<u>\$40,000,000</u>	<u>\$5,075,000</u>
	<u>\$40,000,000</u>	<u>\$5,075,000</u>
<b>2014 Series A:</b>		
2014 Series A (Class I)	\$11,140,000	\$ 5,090,000
2014 Series A Serials (Class I)	<u>44,295,000</u>	<u>7,030,000</u>
	<u>\$55,435,000</u>	<u>\$12,120,000</u>
<b>2015 Series A:</b>		
2015 Series A (Class I)	\$34,420,000	\$10,040,000
2015 Series A Serials (Class I)	<u>65,380,000</u>	<u>13,625,000</u>
	<u>\$99,800,000</u>	<u>\$23,665,000</u>
<b>2015 Series B:</b>		
2015 Series B (Class I)	<u>\$25,500,000</u>	<u>\$6,155,000</u>
	<u>\$25,500,000</u>	<u>\$6,155,000</u>
<b>2017 Series AB:</b>		
2017 Series A (Class I)	\$52,000,000	\$27,578,349
Adjustable 2017 Series B-1 (Class II)	10,000,000	9,800,000
2017 Series B-2 (Class II)	<u>10,895,000</u>	<u>1,955,000</u>
	<u>\$72,895,000</u>	<u>\$39,333,349</u>
<b>2017 Series CDE:</b>		
2017 Series C (Class I)	\$50,000,000	\$22,015,000
2017 Series D (Class I)	5,390,000	0
Adjustable 2017 Series E (Class I)	<u>25,000,000</u>	<u>25,000,000</u>
	<u>\$80,390,000</u>	<u>\$47,015,000</u>
<b>2018 Series AB:</b>		
2018 Series A (Class I)	\$21,235,000	\$ 4,730,000
2018 Series B-1 (Class I)	36,250,000	23,105,000
Adjustable 2018 Series B-2 (Class II)	<u>30,000,000</u>	<u>30,000,000</u>
	<u>\$87,485,000</u>	<u>\$57,835,000</u>
<b>2018 Series C:</b>		
2018 Series C (Class I)	<u>\$95,000,000</u>	<u>\$63,990,000</u>
	<u>\$95,000,000</u>	<u>\$63,990,000</u>
<b>2018 Series D:</b>		
2018 Series D (Class I)	<u>\$38,000,000</u>	<u>\$25,705,000</u>
	<u>\$38,000,000</u>	<u>\$25,705,000</u>

**2019 Series ABC:**

2019 Series A (Class I)	\$16,035,000	\$ 9,885,000
2019 Series B 1 (Class I)	30,000,000	9,615,000
Adjustable 2019 B 2 (Class I)	20,000,000	20,000,000
2019 Series C (Class I)	<u>36,935,000</u>	<u>32,980,000</u>
	<u>\$102,970,000</u>	<u>\$72,480,000</u>

**2019 Series DE:**

Adjustable 2019 Series D (Class I)	\$50,000,000	\$ 50,000,000
2019 Series E (Class I)	<u>93,240,000</u>	<u>66,320,000</u>
	<u>\$143,240,000</u>	<u>\$116,320,000</u>

**2019 Series FG:**

2019 Series F (Class I)	\$37,000,000	\$33,145,000
2019 Series G-1 (Class I)	25,785,000	13,960,000
Adjustable 2019 Series G-2 (Class I)	<u>26,805,000</u>	<u>26,805,000</u>
	<u>\$89,590,000</u>	<u>\$73,910,000</u>

**2019 Series HI:**

2019 Series H (Class III)	\$36,450,000	\$34,455,000
2019 Series I-1 (Class I)	33,450,000	30,985,000
Adjustable 2019 Series I-2 (Class I)	<u>30,000,000</u>	<u>30,000,000</u>
	<u>\$99,900,000</u>	<u>\$95,440,000</u>

**2019 Series JKL:**

2019 Series J (Class I)	\$ 3,695,000	\$ 2,935,000
2019 Series K (Class I)	27,505,000	27,170,000
2019 Series L-1 (Class II)	35,000,000	31,795,000
Adjustable 2019 Series L-2 (Class I)	39,165,000	39,165,000
2019 Series L-3 (Class I)	<u>20,285,000</u>	<u>20,035,000</u>
	<u>\$125,650,000</u>	<u>\$121,100,000</u>

**2020 Series ABC:**

2021 Series A (Class I)	\$ 4,975,000	\$ 4,650,000
2020 Series B (Class I)	50,025,000	48,355,000
2020 Series C-1 (Class I)	34,810,000	32,575,000
Adjustable 2020 Series C-2 (Class I)	<u>37,690,000</u>	<u>37,690,000</u>
	<u>\$127,500,000</u>	<u>\$123,270,000</u>

**2020 Series DEF:**

2020 Series D (Class I)	\$ 6,315,000	\$ 6,285,000
2020 Series E (Class I)	36,085,000	35,870,000
2020 Series F-1 (Class I)	28,545,000	28,155,000
Adjustable 2020 Series F-2 (Class I)	<u>40,925,000</u>	<u>40,925,000</u>
	<u>\$111,870,000</u>	<u>\$111,235,000</u>

**2020 Series GHI:**

2020 Series G (Class I)	\$ 4,185,000	\$ 4,185,000
2020 Series H (Class I)	47,415,000	47,415,000
2020 Series I-1 (Class I)	35,710,000	35,710,000
Adjustable 2020 Series I-2 (Class I)	<u>41,690,000</u>	<u>41,690,000</u>
	<u>\$129,000,000</u>	<u>\$129,000,000</u>

## Single Family Mortgage Bonds

	<u>\$1,609,140,000</u>	<u>\$1,167,048,349</u>
--	------------------------	------------------------

## Total Class I Bonds:

	\$1,486,795,000	\$1,059,043,349
--	-----------------	-----------------

## Total Class II Bonds:

	85,895,000	73,550,000
--	------------	------------

## Total Class III Bonds:

	<u>36,450,000</u>	<u>34,455,000</u>
	<u>\$1,609,140,000</u>	<u>\$1,167,048,349</u>

## List of Unscheduled Redemptions

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF01AA-1	I	Taxable	05/01/2041	12/23/2009	\$13,500,000	Special Redemption (SP)
SF01AA-1	I	Taxable	05/01/2041	11/01/2010	\$6,500,000	
SF01AA-4	II	non-AMT	05/01/2036	11/01/2012	\$5,000,000	
SF01AA-4	II	non-AMT	05/01/2036	05/01/2013	\$5,000,000	
SF01AA-3	I	non-AMT	05/01/2036	05/01/2014	\$10,270,000	
SF01AA-3	I	non-AMT	05/01/2036	05/01/2015	\$840,000	SP
SF01AA-1*	I	Taxable	11/01/2038	11/01/2015	\$7,500,000	SP
SF01AA-3	I	non-AMT	05/01/2036	11/01/2015	\$330,000	SP
SF01AA-3	I	non-AMT	05/01/2036	05/01/2016	\$4,335,000	SP
SF01AA-3	I	non-AMT	05/01/2036	11/01/2016	\$2,950,000	SP
SF01AA-3	I	non-AMT	05/01/2036	05/01/2017	\$2,425,000	SP
SF01AA-1*	I	Taxable	11/01/2038	11/01/2017	\$2,500,000	SP
SF01AA-3	I	non-AMT	05/01/2036	11/01/2017	\$2,975,000	SP
SF01AA-1*	I	Taxable	11/01/2038	05/01/2018	\$5,000,000	SP
SF01AA-3	I	non-AMT	05/01/2036	05/01/2018	\$875,000	SP
SF01AA-1*	I	Taxable	11/01/2038	10/31/2018	\$15,000,000	Optional Redemption (O)
SF01AA-1	I	Taxable	05/01/2041	11/01/2019	\$2,000,000	
SF01AA-2	I	non-AMT	05/01/2031	04/08/2020	\$1,190,000	
SF01AA-1	I	Taxable	05/01/2041	04/08/2020	\$2,000,000	
SF01AA-1	I	Taxable	05/01/2041	11/01/2020	\$750,000	
<b>SFMB2001AA</b>					<b>\$90,940,000</b>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF02A-3	I	non-AMT	11/01/2021	11/01/2002	\$805,000	Prepayment (PP)
SF02A-2	I	AMT	11/01/2021	05/01/2003	\$155,000	
SF02A-3	I	non-AMT	11/01/2021	05/01/2003	\$1,470,000	
SF02A-2	I	AMT	11/01/2021	11/01/2003	\$1,300,000	PP
SF02A-2	I	AMT	11/01/2021	05/04/2004	\$765,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	06/04/2004	\$1,820,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	11/01/2004	\$2,495,000	PP
SF02A-2	I	AMT	11/01/2021	11/01/2004	\$310,000	PP
SF02A-2	I	AMT	11/01/2021	05/01/2005	\$245,000	PP
SF02A-5	II	AMT	11/01/2032	05/01/2005	\$2,870,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	11/01/2005	\$2,835,000	PP
SF02A-2	I	AMT	11/01/2021	11/01/2005	\$5,100,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	05/01/2006	\$2,990,000	PP
SF02A-2	I	AMT	11/01/2021	05/01/2006	\$120,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	11/01/2006	\$2,955,000	PP
SF02A-2	I	AMT	11/01/2021	11/01/2006	\$105,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	05/01/2007	\$2,850,000	PP
SF02A-2	I	AMT	11/01/2021	05/01/2007	\$85,000	PP
SF02A-1	I	Taxable (MRB)	11/01/2013	11/01/2007	\$2,730,000	PP
SF02A-2	I	AMT	11/01/2021	11/01/2007	\$105,000	PP
SF02A-2	I	AMT	11/01/2021	05/01/2008	\$100,000	PP
SF02A-2	I	AMT	11/01/2021	11/01/2008	\$75,000	PP
SF02A-2	I	AMT	11/01/2021	05/01/2009	\$95,000	PP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF02A-2	I	AMT	11/01/2021	11/01/2009	\$190,000	Special Redemption (SP)
SF02A-1	I	Taxable (MRB)	11/01/2013	12/23/2009	\$9,455,000	
SF02A-1	I	Taxable (MRB)	11/01/2013	05/01/2010	\$2,615,000	SP
SF02A-2	I	AMT	11/01/2021	05/01/2010	\$85,000	SP
SF02A-3	I	non-AMT	11/01/2021	05/01/2010	\$295,000	SP
SF02A-5	II	AMT	05/01/2032	05/01/2010	\$4,200,000	SP
SF02A-5	II	AMT	11/01/2032	05/01/2010	\$5,800,000	SP
SF02A-2	I	AMT	11/01/2021	11/01/2010	\$60,000	SP
SF02A-2	I	AMT	11/01/2021	05/01/2011	\$55,000	SP
SF02A-2	I	AMT	11/01/2021	11/01/2011	\$80,000	SP
SF02A-2	I	AMT	11/01/2021	05/01/2012	\$55,000	SP
SF02A-2	I	AMT	11/01/2021	11/01/2012	\$95,000	SP
SF02A-5	II	AMT	05/01/2032	11/01/2012	\$1,000,000	SP
SF02A-1	I	Taxable (MRB)	11/01/2013	05/01/2013	\$1,735,000	SP
SF02A-2	I	AMT	11/01/2021	05/01/2013	\$25,000	SP
SF02A-3	I	non-AMT	11/01/2021	05/01/2013	\$655,000	SP
SF02A-5	II	AMT	05/01/2032	05/01/2013	\$1,455,000	SP
SF02A-2	I	AMT	11/01/2021	06/01/2013	\$3,785,000	SP
SF02A-3	I	non-AMT	11/01/2021	11/01/2017	\$145,000	SP
SF02A-3	I	non-AMT	11/01/2021	11/01/2018	\$260,000	SP
SF02A-3	I	non-AMT	11/01/2021	04/08/2020	\$800,000	SP
<b>SFMB2002A</b>					<u>\$65,225,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF02B-2	I	Taxable (MRB)	11/01/2030	06/01/2004	\$1,855,000	Prepayment (PP)
SF02B-1	I	Taxable	11/01/2032	11/01/2004	\$380,000	
SF02B-2	I	Taxable (MRB)	11/01/2030	11/01/2004	\$3,110,000	PP
SF02B-1	I	Taxable	11/01/2032	05/01/2005	\$395,000	PP
SF02B-2	I	Taxable (MRB)	11/01/2030	05/01/2005	\$3,660,000	PP
SF02B-5	III	AMT	05/01/2030	05/01/2005	\$1,915,000	PP
SF02B-1	I	Taxable	11/01/2032	11/01/2005	\$400,000	PP
SF02B-2	I	Taxable (MRB)	11/01/2030	11/01/2005	\$3,715,000	PP
SF02B-5	III	AMT	05/01/2030	11/01/2005	\$3,275,000	PP
SF02B-1	I	Taxable	11/01/2032	05/01/2006	\$400,000	PP
SF02B-2	I	Taxable (MRB)	11/01/2030	05/01/2006	\$7,950,000	PP
SF02B-5	III	AMT	05/01/2030	05/01/2006	\$2,445,000	PP
SF02B-1	I	Taxable	11/01/2032	11/01/2006	\$405,000	PP
SF02B-2	I	Taxable (MRB)	11/01/2030	11/01/2006	\$3,775,000	PP
SF02B-5	III	AMT	05/01/2030	11/01/2006	\$1,285,000	PP
SF02B-1	I	Taxable	11/01/2032	05/01/2007	\$410,000	PP
SF02B-2	I	Taxable (MRB)	11/01/2030	05/01/2007	\$3,635,000	PP
SF02B-5	III	AMT	05/01/2030	05/01/2007	\$1,155,000	PP
SF02B-1	I	Taxable	11/01/2032	11/01/2007	\$415,000	PP
SF02B-2	I	Taxable (MRB)	11/01/2030	11/01/2007	\$3,480,000	PP
SF02B-5	III	AMT	05/01/2030	11/01/2007	\$1,135,000	PP
SF02B-5	III	AMT	05/01/2030	05/01/2008	\$1,100,000	PP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF02B-5	III	AMT	05/01/2030	11/01/2008	\$1,350,000	PP
SF02B-5	III	AMT	05/01/2030	05/01/2009	\$1,200,000	PP
SF02B-5	III	AMT	05/01/2030	11/01/2009	\$140,000	Special Redemption (SP)
SF02B-1	I	Taxable	11/01/2032	12/23/2009	\$2,195,000	SP
SF02B-2	I	Taxable (MRB)	11/01/2030	12/23/2009	\$18,000,000	SP
SF02B-2	I	Taxable (MRB)	11/01/2030	05/01/2010	\$2,295,000	SP
SF02B-4	II	AMT	05/01/2032	05/01/2010	\$500,000	SP
SF02B-4	II	AMT	11/01/2032	05/01/2010	\$4,000,000	SP
SF02B-4	II	AMT	05/01/2032	05/01/2011	\$500,000	SP
SF02B-1	I	Taxable	11/01/2032	11/01/2011	\$10,000,000	SP
SF02B-3	I	non-AMT	11/01/2021	11/10/2011	\$14,885,000	Refunding (R)
SF02B-2*	I	Taxable (MRB)	11/01/2030	11/01/2013	\$8,525,000	SP
SF02B-3	I	non-AMT	11/01/2021	04/08/2020	\$2,400,000	SP
<b>SFMB2002B</b>					<b>\$112,285,000</b>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF14A	I	Taxable	11/01/2027	08/01/2015	\$900,000	Special Redemption (SP)
SF14A Serials	I	Taxable	Serials	08/01/2015	\$4,580,000	SP
SF14A	I	Taxable	11/01/2027	11/01/2015	\$435,000	SP
SF14A Serials	I	Taxable	Serials	11/01/2015	\$1,485,000	SP
SF14A	I	Taxable	11/01/2027	02/01/2016	\$555,000	SP
SF14A Serials	I	Taxable	Serials	02/01/2016	\$1,910,000	SP
SF14A	I	Taxable	11/01/2027	08/01/2016	\$310,000	SP
SF14A Serials	I	Taxable	Serials	08/01/2016	\$2,050,000	SP
SF14A	I	Taxable	11/01/2027	11/01/2016	\$840,000	SP
SF14A	I	Taxable	11/01/2027	05/01/2017	\$360,000	SP
SF14A Serials	I	Taxable	Serials	05/01/2017	\$1,030,000	SP
SF14A	I	Taxable	11/01/2027	08/01/2017	\$255,000	SP
SF14A Serials	I	Taxable	Serials	08/01/2017	\$1,635,000	SP
SF14A	I	Taxable	11/01/2027	11/01/2017	\$1,250,000	SP
SF14A	I	Taxable	11/01/2027	02/01/2018	\$240,000	SP
SF14A Serials	I	Taxable	Serials	02/01/2018	\$1,610,000	SP
SF14A	I	Taxable	11/01/2027	05/01/2018	\$215,000	SP
SF14A Serials	I	Taxable	Serials	05/01/2018	\$595,000	SP
SF14A	I	Taxable	11/01/2027	08/01/2018	\$340,000	SP
SF14A Serials	I	Taxable	Serials	08/01/2018	\$1,240,000	SP
SF14A Serials	I	Taxable	Serials	01/01/2020	\$915,000	SP
SF14A Serials	I	Taxable	Serials	03/01/2020	\$550,000	SP
SF14A	I	Taxable	11/01/2027	05/01/2020	\$170,000	SP
SF14A Serials	I	Taxable	Serials	05/01/2020	\$280,000	SP
SF14A Serials	I	Taxable	Serials	07/01/2020	\$580,000	SP
SF14A Serials	I	Taxable	Serials	09/01/2020	\$675,000	SP
SF14A	I	Taxable	11/01/2027	11/01/2020	\$180,000	SP
SF14A Serials	I	Taxable	Serials	11/01/2020	\$240,000	SP
<b>SFMB2014A</b>					<b>\$25,425,000</b>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF15A	I	Taxable	11/01/2027	08/01/2015	\$690,000	Special Redemption (SP)
SF15A	I	Taxable	11/01/2031	08/01/2015	\$975,000	SP
SF15A Serials	I	Taxable	Serials	08/01/2015	\$6,840,000	SP
SF15A	I	Taxable	11/01/2027	11/01/2015	\$895,000	SP
SF15A	I	Taxable	11/01/2031	11/01/2015	\$975,000	SP
SF15A Serials	I	Taxable	Serials	11/01/2015	\$3,705,000	SP
SF15A	I	Taxable	11/01/2027	02/01/2016	\$795,000	SP
SF15A	I	Taxable	11/01/2031	02/01/2016	\$930,000	SP
SF15A Serials	I	Taxable	Serials	02/01/2016	\$2,975,000	SP
SF15A	I	Taxable	11/01/2027	05/01/2016	\$175,000	SP
SF15A	I	Taxable	11/01/2031	05/01/2016	\$930,000	SP
SF15A Serials	I	Taxable	Serials	05/01/2016	\$755,000	SP
SF15A	I	Taxable	11/01/2027	08/01/2016	\$665,000	SP
SF15A	I	Taxable	11/01/2031	08/01/2016	\$860,000	SP
SF15A Serials	I	Taxable	Serials	08/01/2016	\$3,855,000	SP
SF15A	I	Taxable	11/01/2027	11/01/2016	\$1,300,000	SP
SF15A	I	Taxable	11/01/2031	11/01/2016	\$860,000	SP
SF15A	I	Taxable	11/01/2027	05/01/2017	\$790,000	SP
SF15A	I	Taxable	11/01/2031	05/01/2017	\$1,495,000	SP
SF15A Serials	I	Taxable	Serials	05/01/2017	\$3,015,000	SP
SF15A	I	Taxable	11/01/2027	08/01/2017	\$220,000	SP
SF15A	I	Taxable	11/01/2031	08/01/2017	\$705,000	SP
SF15A Serials	I	Taxable	Serials	08/01/2017	\$1,950,000	SP
SF15A	I	Taxable	11/01/2027	11/01/2017	\$1,810,000	SP
SF15A	I	Taxable	11/01/2031	11/01/2017	\$710,000	SP
SF15A	I	Taxable	11/01/2027	02/01/2018	\$365,000	SP
SF15A	I	Taxable	11/01/2031	02/01/2018	\$635,000	SP
SF15A Serials	I	Taxable	Serials	02/01/2018	\$2,610,000	SP
SF15A	I	Taxable	11/01/2027	05/01/2018	\$360,000	SP
SF15A	I	Taxable	11/01/2031	05/01/2018	\$635,000	SP
SF15A Serials	I	Taxable	Serials	05/01/2018	\$1,510,000	SP
SF15A	I	Taxable	11/01/2027	08/01/2018	\$160,000	SP
SF15A	I	Taxable	11/01/2031	08/01/2018	\$600,000	SP
SF15A Serials	I	Taxable	Serials	08/01/2018	\$975,000	SP
SF15A	I	Taxable	11/01/2027	11/01/2018	\$250,000	SP
SF15A	I	Taxable	11/01/2031	11/01/2018	\$605,000	SP
SF15A	I	Taxable	11/01/2027	02/01/2019	\$200,000	SP
SF15A	I	Taxable	11/01/2031	02/01/2019	\$515,000	SP
SF15A Serials	I	Taxable	Serials	02/01/2019	\$285,000	SP
SF15A	I	Taxable	11/01/2031	05/01/2019	\$515,000	SP
SF15A	I	Taxable	11/01/2031	08/01/2019	\$480,000	SP
SF15A	I	Taxable	11/01/2031	11/01/2019	\$480,000	SP
SF15A	I	Taxable	11/01/2027	01/01/2020	\$170,000	SP
SF15A	I	Taxable	11/01/2031	01/01/2020	\$320,000	SP
SF15A Serials	I	Taxable	Serials	01/01/2020	\$1,390,000	SP
SF15A	I	Taxable	11/01/2027	03/01/2020	\$40,000	SP
SF15A	I	Taxable	11/01/2031	03/01/2020	\$320,000	SP
SF15A Serials	I	Taxable	Serials	03/01/2020	\$690,000	SP
SF15A	I	Taxable	11/01/2027	05/01/2020	\$215,000	SP
SF15A	I	Taxable	11/01/2031	05/01/2020	\$320,000	SP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF15A Serials	I	Taxable	Serials	05/01/2020	\$660,000	Special Redemption (SP)
SF15A	I	Taxable	11/01/2031	07/01/2020	\$310,000	SP
SF15A Serials	I	Taxable	Serials	07/01/2020	\$1,350,000	SP
SF15A	I	Taxable	11/01/2027	09/01/2020	\$65,000	SP
SF15A	I	Taxable	11/01/2031	09/01/2020	\$310,000	SP
SF15A Serials	I	Taxable	Serials	09/01/2020	\$440,000	SP
SF15A	I	Taxable	11/01/2027	11/01/2020	\$425,000	SP
SF15A	I	Taxable	11/01/2031	11/01/2020	\$305,000	SP
SF15A Serials	I	Taxable	Serials	11/01/2020	\$1,215,000	SP
<b>SFMB2015A</b>					<u>\$58,600,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF15B Serials	I	Taxable	Serials	11/01/2015	\$1,045,000	Special Redemption (SP)
SF15B Serials	I	Taxable	Serials	02/01/2016	\$1,520,000	SP
SF15B Serials	I	Taxable	Serials	05/01/2016	\$80,000	SP
SF15B Serials	I	Taxable	Serials	08/01/2016	\$1,430,000	SP
SF15B Serials	I	Taxable	Serials	11/01/2016	\$200,000	SP
SF15B Serials	I	Taxable	Serials	05/01/2017	\$1,100,000	SP
SF15B Serials	I	Taxable	Serials	08/01/2017	\$810,000	SP
SF15B Serials	I	Taxable	Serials	11/01/2017	\$620,000	SP
SF15B Serials	I	Taxable	Serials	02/01/2018	\$695,000	SP
SF15B Serials	I	Taxable	Serials	05/01/2018	\$445,000	SP
SF15B Serials	I	Taxable	Serials	08/01/2018	\$560,000	SP
SF15B Serials	I	Taxable	Serials	02/01/2019	\$100,000	SP
SF15B Serials	I	Taxable	Serials	01/01/2020	\$485,000	SP
SF15B Serials	I	Taxable	Serials	03/01/2020	\$280,000	SP
SF15B Serials	I	Taxable	Serials	05/01/2020	\$125,000	SP
SF15B Serials	I	Taxable	Serials	07/01/2020	\$280,000	SP
SF15B Serials	I	Taxable	Serials	09/01/2020	\$310,000	SP
<b>SFMB2015B</b>					<u>\$10,085,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF17A	I	Taxable	08/01/2047	09/01/2017	\$71,470	Special Redemption (SP)
SF17A	I	Taxable	08/01/2047	10/01/2017	\$70,050	SP
SF17A	I	Taxable	08/01/2047	11/01/2017	\$264,065	SP
SF17A	I	Taxable	08/01/2047	12/01/2017	\$70,214	SP
SF17A	I	Taxable	08/01/2047	01/01/2018	\$69,766	SP
SF17A	I	Taxable	08/01/2047	02/01/2018	\$71,719	SP
SF17A	I	Taxable	08/01/2047	03/01/2018	\$70,667	SP
SF17A	I	Taxable	08/01/2047	04/01/2018	\$330,509	SP
SF17A	I	Taxable	08/01/2047	05/01/2018	\$413,926	SP
SF17A	I	Taxable	08/01/2047	06/01/2018	\$70,978	SP
SF17A	I	Taxable	08/01/2047	07/01/2018	\$333,972	SP
SF17A	I	Taxable	08/01/2047	08/01/2018	\$327,527	SP
SF17A	I	Taxable	08/01/2047	09/01/2018	\$278,555	SP
SF17A	I	Taxable	08/01/2047	10/01/2018	\$625,011	SP
SF17A	I	Taxable	08/01/2047	11/01/2018	\$406,100	SP



Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF17A	I	Taxable	08/01/2047	12/01/2018	\$69,428	Special Redemption (SP)
SF17A	I	Taxable	08/01/2047	01/01/2019	\$70,634	SP
SF17A	I	Taxable	08/01/2047	02/01/2019	\$890,657	SP
SF17A	I	Taxable	08/01/2047	03/01/2019	\$480,919	SP
SF17A	I	Taxable	08/01/2047	04/01/2019	\$895,296	SP
SF17A	I	Taxable	08/01/2047	05/01/2019	\$990,252	SP
SF17A	I	Taxable	08/01/2047	06/01/2019	\$294,300	SP
SF17A	I	Taxable	08/01/2047	07/01/2019	\$663,603	SP
SF17A	I	Taxable	08/01/2047	08/01/2019	\$1,469,055	SP
SF17A	I	Taxable	08/01/2047	09/01/2019	\$560,843	SP
SF17A	I	Taxable	08/01/2047	10/01/2019	\$1,779,626	SP
SF17A	I	Taxable	08/01/2047	11/01/2019	\$683,619	SP
SF17A	I	Taxable	08/01/2047	12/01/2019	\$1,514,508	SP
SF17A	I	Taxable	08/01/2047	01/01/2020	\$58,798	SP
SF17A	I	Taxable	08/01/2047	02/01/2020	\$1,494,527	SP
SF17A	I	Taxable	08/01/2047	03/01/2020	\$730,547	SP
SF17A	I	Taxable	08/01/2047	04/01/2020	\$711,891	SP
SF17A	I	Taxable	08/01/2047	05/01/2020	\$1,271,145	SP
SF17A	I	Taxable	08/01/2047	06/01/2020	\$598,645	SP
SF17A	I	Taxable	08/01/2047	07/01/2020	\$564,198	SP
SF17A	I	Taxable	08/01/2047	08/01/2020	\$833,833	SP
SF17A	I	Taxable	08/01/2047	09/01/2020	\$831,916	SP
SF17A	I	Taxable	08/01/2047	10/01/2020	\$1,588,244	SP
SF17A	I	Taxable	08/01/2047	11/01/2020	\$514,928	SP
SF17A	I	Taxable	08/01/2047	12/01/2020	\$1,385,710	SP
SF17A	I	Taxable	08/01/2047	01/01/2021	\$662,650	SP
<b>SFMB2017A</b>					<u>\$25,084,301</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF17B-2	II	Taxable	Serials	11/01/2017	\$335,000	Special Redemption (SP)
SF17B-2	II	Taxable	11/01/2044	11/01/2017	\$130,000	SP
SF17B-2	II	Taxable	Serials	05/01/2018	\$1,900,000	SP
SF17B-2	II	Taxable	11/01/2044	05/01/2018	\$480,000	SP
SF17B-1	II	Taxable	05/01/2034	11/01/2018	\$200,000	SP
SF17B-2	II	Taxable	11/01/2044	11/01/2018	\$890,000	SP
SF17B-2	II	Taxable	11/01/2044	02/01/2019	\$265,000	SP
SF17B-2	II	Taxable	11/01/2044	05/01/2019	\$270,000	SP
SF17B-2	II	Taxable	11/01/2044	08/01/2019	\$250,000	SP
SF17B-2	II	Taxable	11/01/2044	11/01/2019	\$250,000	SP
SF17B-2	II	Taxable	Serials	01/01/2020	\$175,000	SP
SF17B-2	II	Taxable	11/01/2044	01/01/2020	\$155,000	SP
SF17B-2	II	Taxable	Serials	03/01/2020	\$40,000	SP
SF17B-2	II	Taxable	11/01/2044	03/01/2020	\$155,000	SP
SF17B-2	II	Taxable	11/01/2044	05/01/2020	\$150,000	SP
SF17B-2	II	Taxable	Serials	07/01/2020	\$675,000	SP
SF17B-2	II	Taxable	11/01/2044	07/01/2020	\$135,000	SP
SF17B-2	II	Taxable	Serials	09/01/2020	\$75,000	SP
SF17B-2	II	Taxable	11/01/2044	09/01/2020	\$135,000	SP
SF17B-2	II	Taxable	Serials	11/01/2020	\$200,000	SP
SF17B-2	II	Taxable	11/01/2044	11/01/2020	\$140,000	SP
<b>SFMB2017B</b>					<u>\$7,005,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF17C	I	non-AMT	Serials	05/01/2018	\$1,390,000	Special Redemption (SP)
SF17C	I	non-AMT	05/01/2048	05/01/2018	\$800,000	SP
SF17C	I	non-AMT	05/01/2048	11/01/2018	\$1,585,000	SP
SF17C	I	non-AMT	05/01/2048	02/01/2019	\$1,045,000	SP
SF17C	I	non-AMT	Serials	05/01/2019	\$1,575,000	SP
SF17C	I	non-AMT	05/01/2048	05/01/2019	\$1,050,000	SP
SF17C	I	non-AMT	05/01/2048	08/01/2019	\$1,010,000	SP
SF17C	I	non-AMT	Serials	11/01/2019	\$3,500,000	SP
SF17C	I	non-AMT	05/01/2048	11/01/2019	\$1,010,000	SP
SF17C	I	non-AMT	05/01/2048	01/01/2020	\$740,000	SP
SF17C	I	non-AMT	Serials	03/01/2020	\$3,480,000	SP
SF17C	I	non-AMT	05/01/2048	03/01/2020	\$740,000	SP
SF17C	I	non-AMT	Serials	05/01/2020	\$1,070,000	SP
SF17C	I	non-AMT	05/01/2048	05/01/2020	\$745,000	SP
SF17C	I	non-AMT	Serials	07/01/2020	\$575,000	SP
SF17C	I	non-AMT	05/01/2048	07/01/2020	\$755,000	SP
SF17C	I	non-AMT	Serials	09/01/2020	\$1,690,000	SP
SF17C	I	non-AMT	05/01/2048	09/01/2020	\$755,000	SP
SF17C	I	non-AMT	Serials	11/01/2020	\$3,710,000	SP
SF17C	I	non-AMT	05/01/2048	11/01/2020	\$760,000	SP
<b>SFMB2017C</b>					<u>\$27,985,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF18B-1	I	non-AMT	Serials	11/01/2018	\$200,000	Special Redemption (SP)
SF18B-1	I	non-AMT	11/01/2048	11/01/2018	\$475,000	SP
SF18B-1	I	non-AMT	11/01/2048	02/01/2019	\$605,000	SP
SF18A	I	AMT	Serials	05/01/2019	\$1,005,000	SP
SF18B-1	I	non-AMT	Serials	05/01/2019	\$270,000	SP
SF18B-1	I	non-AMT	11/01/2048	05/01/2019	\$605,000	SP
SF18B-1	I	non-AMT	Serials	08/01/2019	\$200,000	SP
SF18B-1	I	non-AMT	11/01/2048	08/01/2019	\$875,000	SP
SF18A	I	AMT	Serials	11/01/2019	\$795,000	SP
SF18B-1	I	non-AMT	Serials	11/01/2019	\$905,000	SP
SF18B-1	I	non-AMT	11/01/2048	11/01/2019	\$875,000	SP
SF18A	I	AMT	Serials	01/01/2020	\$2,730,000	SP
SF18B-1	I	non-AMT	Serials	01/01/2020	\$460,000	SP
SF18B-1	I	non-AMT	11/01/2048	01/01/2020	\$690,000	SP
SF18A	I	AMT	Serials	03/01/2020	\$1,405,000	SP
SF18B-1	I	non-AMT	Serials	03/01/2020	\$3,245,000	SP
SF18B-1	I	non-AMT	11/01/2048	03/01/2020	\$690,000	SP
SF18A	I	AMT	Serials	05/01/2020	\$2,080,000	SP
SF18B-1	I	non-AMT	11/01/2048	05/01/2020	\$685,000	SP
SF18A	I	AMT	Serials	07/01/2020	\$2,390,000	SP
SF18B-1	I	non-AMT	11/01/2048	07/01/2020	\$790,000	SP
SF18A	I	AMT	Serials	09/01/2020	\$1,540,000	SP
SF18B-1	I	non-AMT	11/01/2048	09/01/2020	\$790,000	SP
SF18A	I	AMT	Serials	11/01/2020	\$2,480,000	SP
SF18B-1	I	non-AMT	11/01/2048	11/01/2020	\$785,000	SP
<b>SFMB2018AB</b>					<u>\$27,570,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF18C	I	non-AMT	11/01/2048	11/01/2018	\$15,000	Special Redemption (SP)
SF18C	I	non-AMT	11/01/2048	02/01/2019	\$235,000	SP
SF18C	I	non-AMT	11/01/2048	05/01/2019	\$235,000	SP
SF18C	I	non-AMT	11/01/2048	08/01/2019	\$485,000	SP
SF18C	I	non-AMT	11/01/2038	11/01/2019	\$900,000	SP
SF18C	I	non-AMT	11/01/2042	11/01/2019	\$1,000,000	SP
SF18C	I	non-AMT	11/01/2048	11/01/2019	\$485,000	SP
SF18C	I	non-AMT	Serials	01/01/2020	\$790,000	SP
SF18C	I	non-AMT	11/01/2033	01/01/2020	\$1,390,000	SP
SF18C	I	non-AMT	11/01/2038	01/01/2020	\$2,665,000	SP
SF18C	I	non-AMT	11/01/2042	01/01/2020	\$2,660,000	SP
SF18C	I	non-AMT	11/01/2048	01/01/2020	\$515,000	SP
SF18C	I	non-AMT	11/01/2033	03/01/2020	\$1,290,000	SP
SF18C	I	non-AMT	11/01/2038	03/01/2020	\$2,475,000	SP
SF18C	I	non-AMT	11/01/2042	03/01/2020	\$2,470,000	SP
SF18C	I	non-AMT	11/01/2048	03/01/2020	\$515,000	SP
SF18C	I	non-AMT	11/01/2033	05/01/2020	\$210,000	SP
SF18C	I	non-AMT	11/01/2038	05/01/2020	\$405,000	SP
SF18C	I	non-AMT	11/01/2042	05/01/2020	\$405,000	SP
SF18C	I	non-AMT	11/01/2048	05/01/2020	\$515,000	SP
SF18C	I	non-AMT	Serials	07/01/2020	\$805,000	SP
SF18C	I	non-AMT	11/01/2033	07/01/2020	\$415,000	SP
SF18C	I	non-AMT	11/01/2038	07/01/2020	\$795,000	SP
SF18C	I	non-AMT	11/01/2042	07/01/2020	\$790,000	SP
SF18C	I	non-AMT	11/01/2048	07/01/2020	\$675,000	SP
SF18C	I	non-AMT	11/01/2033	09/01/2020	\$405,000	SP
SF18C	I	non-AMT	11/01/2038	09/01/2020	\$775,000	SP
SF18C	I	non-AMT	11/01/2042	09/01/2020	\$775,000	SP
SF18C	I	non-AMT	11/01/2048	09/01/2020	\$675,000	SP
SF18C	I	non-AMT	11/01/2033	11/01/2020	\$625,000	SP
SF18C	I	non-AMT	11/01/2038	11/01/2020	\$1,195,000	SP
SF18C	I	non-AMT	11/01/2042	11/01/2020	\$1,195,000	SP
SF18C	I	non-AMT	11/01/2048	11/01/2020	\$675,000	SP
<b>SFMB2018C</b>					<b>\$29,460,000</b>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF18D	I	Taxable	Serials	02/01/2019	\$1,745,000	Special Redemption (SP)
SF18D	I	Taxable	Serials	08/01/2019	\$2,410,000	SP
SF18D	I	Taxable	Serials	01/01/2020	\$1,010,000	SP
SF18D	I	Taxable	Serials	03/01/2020	\$885,000	SP
SF18D	I	Taxable	Serials	05/01/2020	\$520,000	SP
SF18D	I	Taxable	Serials	07/01/2020	\$1,040,000	SP
SF18D	I	Taxable	Serials	09/01/2020	\$1,035,000	SP
SF18D	I	Taxable	Serials	11/01/2020	\$1,025,000	SP
<b>SFMB2018D</b>					<b>\$9,670,000</b>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF19C	I	non-AMT	05/01/2049	05/01/2019	\$150,000	Special Redemption (SP)
SF19C	I	non-AMT	05/01/2049	08/01/2019	\$395,000	SP
SF19B-1	I	Taxable	11/01/2038	11/01/2019	\$600,000	SP
SF19C	I	non-AMT	05/01/2049	11/01/2019	\$405,000	SP
SF19A	I	AMT	Serials	01/01/2020	\$3,340,000	SP
SF19B-1	I	Taxable	11/01/2038	01/01/2020	\$3,540,000	SP
SF19C	I	non-AMT	05/01/2049	01/01/2020	\$350,000	SP
SF19A	I	AMT	Serials	03/01/2020	\$800,000	SP
SF19B-1	I	Taxable	Serials	03/01/2020	\$4,540,000	SP
SF19B-1	I	Taxable	11/01/2038	03/01/2020	\$1,460,000	SP
SF19C	I	non-AMT	05/01/2049	03/01/2020	\$350,000	SP
SF19A	I	AMT	Serials	05/01/2020	\$190,000	SP
SF19B-1	I	Taxable	Serials	05/01/2020	\$1,840,000	SP
SF19B-1	I	Taxable	11/01/2038	05/01/2020	\$700,000	SP
SF19C	I	non-AMT	05/01/2049	05/01/2020	\$350,000	SP
SF19A	I	AMT	Serials	07/01/2020	\$570,000	SP
SF19B-1	I	Taxable	Serials	07/01/2020	\$1,505,000	SP
SF19B-1	I	Taxable	11/01/2038	07/01/2020	\$1,775,000	SP
SF19C	I	non-AMT	05/01/2049	07/01/2020	\$650,000	SP
SF19A	I	AMT	Serials	09/01/2020	\$175,000	SP
SF19B-1	I	Taxable	Serials	09/01/2020	\$1,495,000	SP
SF19B-1	I	Taxable	11/01/2038	09/01/2020	\$1,055,000	SP
SF19C	I	non-AMT	05/01/2049	09/01/2020	\$650,000	SP
SF19B-1	I	Taxable	Serials	11/01/2020	\$605,000	SP
SF19B-1	I	Taxable	11/01/2038	11/01/2020	\$1,270,000	SP
SF19C	I	non-AMT	05/01/2049	11/01/2020	\$655,000	SP
<b>SFMB2019ABC</b>					<b>\$29,415,000</b>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF19E	I	non-AMT	05/01/2049	08/01/2019	\$295,000	Special Redemption (SP)
SF19E	I	non-AMT	11/01/2039	11/01/2019	\$1,050,000	SP
SF19E	I	non-AMT	05/01/2049	11/01/2019	\$295,000	SP
SF19E	I	non-AMT	Serials	01/01/2020	\$3,760,000	SP
SF19E	I	non-AMT	11/01/2039	01/01/2020	\$300,000	SP
SF19E	I	non-AMT	05/01/2049	01/01/2020	\$1,020,000	SP
SF19E	I	non-AMT	Serials	03/01/2020	\$1,680,000	SP
SF19E	I	non-AMT	11/01/2039	03/01/2020	\$1,000,000	SP
SF19E	I	non-AMT	05/01/2049	03/01/2020	\$1,020,000	SP
SF19E	I	non-AMT	Serials	05/01/2020	\$1,365,000	SP
SF19E	I	non-AMT	11/01/2039	05/01/2020	\$1,010,000	SP
SF19E	I	non-AMT	05/01/2049	05/01/2020	\$1,015,000	SP
SF19E	I	non-AMT	Serials	07/01/2020	\$1,450,000	SP
SF19E	I	non-AMT	11/01/2039	07/01/2020	\$350,000	SP
SF19E	I	non-AMT	05/01/2049	07/01/2020	\$1,270,000	SP
SF19E	I	non-AMT	Serials	09/01/2020	\$1,440,000	SP
SF19E	I	non-AMT	11/01/2039	09/01/2020	\$350,000	SP
SF19E	I	non-AMT	05/01/2049	09/01/2020	\$1,270,000	SP
SF19E	I	non-AMT	Serials	11/01/2020	\$2,410,000	SP
SF19E	I	non-AMT	11/01/2039	11/01/2020	\$1,500,000	SP
SF19E	I	non-AMT	05/01/2049	11/01/2020	\$1,265,000	SP
<b>SFMB2019DE</b>					<b>\$25,115,000</b>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF19F	I	non-AMT	11/01/2049	11/01/2019	\$195,000	Special Redemption (SP)
SF19G-1	I	Taxable	11/01/2046	11/01/2019	\$35,000	SP
SF19F	I	non-AMT	Serials	01/01/2020	\$285,000	SP
SF19F	I	non-AMT	11/01/2049	01/01/2020	\$225,000	SP
SF19G-1	I	Taxable	Serials	01/01/2020	\$200,000	SP
SF19G-1	I	Taxable	11/01/2044	01/01/2020	\$480,000	SP
SF19G-1	I	Taxable	11/01/2046	01/01/2020	\$45,000	SP
SF19F	I	non-AMT	Serials	03/01/2020	\$685,000	SP
SF19F	I	non-AMT	11/01/2049	03/01/2020	\$225,000	SP
SF19G-1	I	Taxable	Serials	03/01/2020	\$3,840,000	SP
SF19G-1	I	Taxable	11/01/2044	03/01/2020	\$1,755,000	SP
SF19G-1	I	Taxable	11/01/2046	03/01/2020	\$45,000	SP
SF19F	I	non-AMT	11/01/2049	05/01/2020	\$225,000	SP
SF19G-1	I	Taxable	Serials	05/01/2020	\$3,035,000	SP
SF19G-1	I	Taxable	11/01/2046	05/01/2020	\$40,000	SP
SF19F	I	non-AMT	Serials	07/01/2020	\$325,000	SP
SF19F	I	non-AMT	11/01/2049	07/01/2020	\$375,000	SP
SF19G-1	I	Taxable	Serials	07/01/2020	\$910,000	SP
SF19G-1	I	Taxable	11/01/2046	07/01/2020	\$70,000	SP
SF19F	I	non-AMT	Serials	09/01/2020	\$370,000	SP
SF19F	I	non-AMT	11/01/2049	09/01/2020	\$375,000	SP
SF19G-1	I	Taxable	Serials	09/01/2020	\$960,000	SP
SF19G-1	I	Taxable	11/01/2046	09/01/2020	\$70,000	SP
SF19F	I	non-AMT	11/01/2049	11/01/2020	\$370,000	SP
SF19G-1	I	Taxable	11/01/2046	11/01/2020	\$75,000	SP
<b>SFMB2019FG</b>					<u>\$15,215,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF19H	III	non-AMT	11/01/2049	11/01/2019	\$85,000	Special Redemption (SP)
SF19H	III	non-AMT	11/01/2049	01/01/2020	\$190,000	SP
SF19H	III	non-AMT	11/01/2049	03/01/2020	\$190,000	SP
SF19I-1	I	Taxable	Serials	03/01/2020	\$225,000	SP
SF19H	III	non-AMT	11/01/2049	05/01/2020	\$155,000	SP
SF19I-1	I	Taxable	Serials	05/01/2020	\$575,000	SP
SF19I-1	I	Taxable	11/01/2034	05/01/2020	\$180,000	SP
SF19I-1	I	Taxable	05/01/2037	05/01/2020	\$110,000	SP
SF19H	III	non-AMT	11/01/2049	07/01/2020	\$410,000	SP
SF19H	III	non-AMT	11/01/2049	09/01/2020	\$510,000	SP
SF19I-1	I	Taxable	Serials	09/01/2020	\$750,000	SP
SF19H	III	non-AMT	11/01/2049	11/01/2020	\$455,000	SP
<b>SFMB2019HI</b>					<u>\$3,835,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF19J	I	AMT	Serials	05/01/2020	\$225,000	Special Redemption (SP)
SF19L-1	II	Taxable	Serials	05/01/2020	\$735,000	
SF19J	I	AMT	Serials	07/01/2020	\$120,000	SP
SF19K	I	non-AMT	05/01/2050	07/01/2020	\$110,000	SP
SF19L-1	II	Taxable	Serials	07/01/2020	\$600,000	SP
SF19L-3	I	Taxable	05/01/2050	07/01/2020	\$85,000	SP
SF19J	I	AMT	Serials	09/01/2020	\$165,000	SP
SF19K	I	non-AMT	05/01/2050	09/01/2020	\$110,000	SP
SF19L-1	II	Taxable	Serials	09/01/2020	\$725,000	SP
SF19L-3	I	Taxable	05/01/2050	09/01/2020	\$85,000	SP
SF19K	I	non-AMT	05/01/2050	11/01/2020	\$115,000	SP
SF19L-1	II	Taxable	Serials	11/01/2020	\$455,000	SP
SF19L-3	I	Taxable	05/01/2050	11/01/2020	\$80,000	SP
<b>SFMB2019JKL</b>					<u>\$3,610,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF20B	I	non-AMT	Serials	05/01/2020	\$55,000	Special Redemption (SP)
SF20B	I	non-AMT	05/01/2050	05/01/2020	\$45,000	
SF20C-1	I	Taxable	Serials	05/01/2020	\$720,000	SP
SF20C-1	I	Taxable	11/01/2033	05/01/2020	\$295,000	SP
SF20C-1	I	Taxable	11/01/2036	05/01/2020	\$320,000	SP
SF20B	I	non-AMT	05/01/2050	07/01/2020	\$525,000	SP
SF20C-1	I	Taxable	11/01/2036	07/01/2020	\$300,000	SP
SF20B	I	non-AMT	05/01/2050	09/01/2020	\$525,000	SP
SF20C-1	I	Taxable	11/01/2036	09/01/2020	\$300,000	SP
SF20B	I	non-AMT	05/01/2050	11/01/2020	\$520,000	SP
SF20C-1	I	Taxable	11/01/2036	11/01/2020	\$300,000	SP
<b>SFMB2020ABC</b>					<u>\$3,905,000</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF20D	I	AMT	Serials	11/01/2020	\$30,000	Special Redemption (SP)
SF20E	I	non-AMT	05/01/2050	11/01/2020	\$215,000	
SF20F-1	I	Taxable	Serials	11/01/2020	\$390,000	SP
<b>SFMB2020DEF</b>					<u>\$635,000</u>	

## Outstanding Interest Rate Contracts

In connection with the issuance of certain outstanding Adjustable Rate Bonds under the Master Indenture, the Authority has previously entered into the Interest Rate Contracts listed in the following table. As of December 31, 2020, the total notional balance of Interest Rate Contracts provided by Wells Fargo Bank, N.A. was \$154,380,000 (36.020%); by Royal Bank of Canada was \$175,035,000 (40.840%); by Barclays Bank PLC was \$52,370,000 (12.219%); and by Bank of New York Mellon Corporation was \$46,805,000 (10.921%). These percentages indicate the percentages of the total notional balance of Outstanding Interest Rate Contracts entered by the Authority under the Master Indenture and outstanding as of December 31, 2020.

Outstanding Interest Rate Contracts	Current Notional Balance	Counterparty
<b>2001 Series AA Interest Rate Contracts:</b>		
Adjustable 2001 Series AA-2 (Class I)	\$31,850,000	Barclays Bank PLC
<b>2002 Series A Interest Rate Contracts:</b>		
Adjustable 2002 Series A-3 (Class I)	\$1,300,000	Barclays Bank PLC
<b>2002 Series B Interest Rate Contracts:</b>		
Adjustable 2002 Series B-3 (Class I)	\$5,075,000	Barclays Bank PLC
<b>2017 Series E Interest Rate Contracts:</b>		
Adjustable 2017 Series E (Class I)	\$25,000,000	Wells Fargo Bank, N.A.
<b>2018 Series AB Interest Rate Contracts:</b>		
Adjustable 2018 Series B-2 (Class II)	\$30,000,000	Royal Bank of Canada
<b>2019 Series AB Interest Rate Contracts:</b>		
Adjustable 2019 Series B-2 (Class I)	\$10,000,000	Bank of New York Mellon Corporation
Adjustable 2019 Series B-2 (Class I)	10,000,000	Bank of New York Mellon Corporation
<b>2019 Series D Interest Rate Contracts:</b>		
Adjustable 2019 Series D (Class I)	\$50,000,000	Wells Fargo Bank, N.A.
<b>2019 Series FG Interest Rate Contracts:</b>		
Adjustable 2019 Series G-2 (Class I)	\$26,805,000	Bank of New York Mellon Corporation
<b>2019 Series HI Interest Rate Contracts:</b>		
Adjustable 2019 Series I-2 (Class I)	\$30,000,000	Royal Bank of Canada
<b>2019 Series JKL Interest Rate Contracts:</b>		
Adjustable 2019 Series L-2 (Class I)	\$39,165,000	Royal Bank of Canada
<b>2020 Series ABC Interest Rate Contracts:</b>		
Adjustable 2020 Series C-2 (Class I)	\$37,690,000	Wells Fargo Bank, N.A.
<b>2020 Series DEF Interest Rate Contracts:</b>		
Adjustable 2020 Series F-2 (Class I)	\$32,785,000	Royal Bank of Canada
Adjustable 2020 Series F-2 (Class I)	\$6,325,000	Barclays Bank PLC
<b>2020 Series GHI Interest Rate Contracts:</b>		
Adjustable 2020 Series I-2 (Class I)	\$41,690,000	Wells Fargo Bank, N.A.

**Surplus Assets Interest Rate Contracts:**

Single Family SFMB Surplus Assets	\$7,820,000	Barclays Bank PLC
Total Outstanding Class I	\$347,685,000	
Total Outstanding Class II	\$ 30,000,000	
Total Outstanding N/A	<u>\$ 7,820,000</u>	
	\$385,505,000	

See footnote (8) to the audited 2020 financial statements of the Authority attached hereto for a description of the key terms of the outstanding Interest Rate Contracts, including the fair values and the counterparty credit ratings, as of December 31, 2020.



## Outstanding Liquidity Facilities and Providers(1)

Series of Adjustable Rate Bonds	Related Liquidity Facility Provider	Outstanding Balance <sup>(1)</sup>	Expiration Date of Liquidity Facility	Bank Bond Rate/ Accelerated Payments/Lien
2001AA-1	Bank of America, N.A.	\$ 10,250,000	10/29/2021	(2)
2001AA-2	Sumitomo Mitsui Banking Corp.	31,850,000	06/07/2021	(3)
2002A-3	Federal Home Loan Bank of Topeka	1,300,000	04/25/2022	(4)
2002B-3	Bank of America, N.A.	5,075,000	10/19/2021	(2)
2017B-1	Royal Bank of Canada	9,800,000	08/01/2024	(5)
2017E	Bank of America, N.A.	25,000,000	10/29/2021	(2)
2018B-2	Federal Home Loan Bank of Topeka	30,000,000	05/09/2021	(6)
2019B-2	Barclays Bank PLC	20,000,000	01/02/2023	(7)
2019D	Royal Bank of Canada	50,000,000	04/18/2024	(5)
2019G-2	Barclays Bank PLC	26,805,000	06/09/2023	(7)
2019I-2	Federal Home Loan Bank of Topeka	30,000,000	07/22/2022	(8)
2019L-2	Bank of America, N.A.	39,165,000	11/18/2022	(9)
2020C-2	Royal Bank of Canada	37,690,000	02/20/2025	(5)
2020F-2	Federal Home Loan Bank of Topeka	40,925,000	07/28/2023	(10)
2020I-2	Federal Home Loan Bank of Topeka	41,690,000	10/27/2023	(10)

(1) As of December 31, 2020.

(2) (a) Bank Rate: for the first 90 days following the purchase date, the “Base Rate,” which equals the highest of (i) the Federal Funds Rate plus 2.00%, (ii) the Prime Rate plus 1.00%, (iii) the LIBOR Rate plus 2.0%, and (iv) 7.5%; then the Base Rate plus 1.00%.

(b) Term out provisions: repayments due 366 days following the purchase date and the first business day of every sixth month thereafter to the fifth anniversary of the purchase date with the first such payment being equal to 2/10<sup>th</sup> of the outstanding principal amount of such Bank Bonds and each subsequent being equal to 1/10<sup>th</sup> of such amount. Class III lien/General Obligation.

(3) (a) Bank Rate: for the first 59 days following the purchase date, the “Base Rate,” which equals the highest of (i) the Prime Rate plus 2.00%, (ii) the Federal Funds Rate plus 3.00%, (iii) the sum of the One-Month LIBOR Rate plus 3.00%, (iv) the SIFMA Rate plus 3.00% and (v) 6.50%; then for the period 60-90 days following the purchase date, the Base Rate plus 1.00%; then the Base Rate plus 2.00%.

(b) Term out provisions: repayments due 366 days following purchase date and each three-month anniversary thereafter in equal installments to the fifth anniversary of such purchase date.

(4) (a) Bank Rate: One-Month LIBOR plus 2.00%.

(b) Term out provisions: repayments due 90 days after the 91<sup>st</sup> calendar day following purchase date in equal semiannual installments until fifth anniversary of the purchase date. Class III lien/General Obligation.

(5) (a) Bank Rate: for the first 366 days following the purchase date Daily LIBOR plus 3.00%; then for the period 367 days and higher following the purchase date, the “Base Rate”, which equals the highest of (i) the Prime Rate plus 2.5%, (ii) the Federal Funds Rate plus 3.0% and (iii) 10.00%.

(b) Term out provisions: repayments due on the first business day of February, May, August or November on or following 366 days following purchase date and thereafter quarterly on each such date in equal installments to the third anniversary of such purchase date. Class III lien/General Obligation.

(6) (a) Bank Rate: One-Month LIBOR plus 2.00%.

(b) Term out provisions: repayments due 90 days after the 366<sup>th</sup> calendar day following purchase date in equal semiannual installments until fifth anniversary of the purchase date.

(7) (a) Bank Rate: for the first 60 days following the purchase date, the “Base Rate,” which equals the highest of (i) the Fed Funds Rate plus 2.50%, (ii) the Prime Rate plus 2.50%, (iii) 150% of the yield on actively traded 30-year United State Treasury Bonds and (iv) 8.00%; then for the period 61-120 days following the purchase date, the Base Rate plus 1.00%; then the Base Rate plus 2.00%.

(b) Term out provisions: repayments due 366 days following purchase date and each six-month anniversary thereafter in equal installments to the third anniversary of such purchase date. Class III lien/General Obligation.

(8) (a) Bank Rate: One-Month LIBOR plus 2.00%.

(b) Term out provisions: repayments due 90 days after the 366<sup>th</sup> calendar day following purchase date in equal semiannual installments until fifth anniversary of the purchase date. Class III lien/General Obligation.

(9) (a) Bank Rate: for the first 90 days following the purchase date, the “Base Rate,” which equals the highest of (1) the Federal Funds Rate plus 2.00%, (ii) the Prime Rate plus 1.00%, and (iii) 7.5%; then the Base Rate plus 1.00%. Class III lien/General Obligation.

(b) Term out provisions: repayments due 366 days following the purchase date and the first business day of every sixth month thereafter to the fifth anniversary of the purchase date with the first such payment being equal to 2/10<sup>th</sup> of the outstanding principal amount of such Bank Bonds and each subsequent being equal to 1/10<sup>th</sup> of such amount.

(10) (a) Bank Rate: SOFR Rate plus 2.115%

(b) Term out provisions: repayments due 90 days after the 366<sup>th</sup> calendar day following purchase date in equal semiannual installments until fifth anniversary of the purchase date. Class III lien/General Obligation.

## Liquidity Facilities Expirations by Providers as of December 31, 2020

<b>Expiration by Year</b>	<b>Bank of America</b>	<b>FHLB of Topeka</b>	<b>Royal Bank of Canada</b>	<b>Sumitomo MBC</b>	<b>Barclays Capital</b>	<b>Grand Total</b>
2021	40,325,000	30,000,000		31,850,000		102,175,000
2022	39,165,000	31,300,000				70,465,000
2023		82,615,000			46,805,000	129,420,000
2024			59,800,000			59,800,000
2025			37,690,000			37,690,000
<b>Grand Total</b>	<b>74,490,000</b>	<b>143,915,000</b>	<b>97,490,000</b>	<b>31,850,000</b>	<b>46,805,000</b>	<b>399,550,000</b>

[Remainder of page left blank intentionally]

## First and Second Mortgages (whole Loans)

Series of Bonds	Outstanding Aggregate Principal Balance of First Mortgage Loans	Aggregate Number of Outstandi ng First Mortgage Loans	Average Principal Balance per First Mortgage Loan	Average Principal Coupon of First Mortgage Loans	Weighted Average Maturity of First Mortgage Loans	Outstanding Aggregate Principal Balance of Second Mortgage Loans	Aggregate Number of Outstanding Second Mortgage Loans	Average Principal Balance per Second Mortgage Loan
2001AA	\$11,258,413	180	\$62,547	5.75%	14.98	\$4,078,422	1,108	\$3,681
2002A	4,126,685	76	54,298	5.47%	13.47	-0-	-0-	-0-
2002B	5,303,478	89	59,590	5.61%	13.70	-0-	-0-	-0-
2014A	17,155,112	270	63,5370	5.20%	14.25	-0-	-0-	-0-
2015A	24,698,423	352	70,166	5.21%	14.72	-0-	-0-	-0-
2015B	7,017,254	118	59,468	5.12%	13.16	-0-	-0-	-0-
2017B	7,141,747	91	78,481	4.96%	16.62	-0-	-0-	-0-
2017E	13,905,278	170	81,796	5.63%	17.37	1,492,834	127	11,755
2018AB	11,296,408	152	74,318	4.83%	17.37	5,558,187	536	10,370
2018C	-0-	-0-	-0-	-0-	-0-	1,587,678	127	12,501
2018D	22,865,870	409	55,907	6.00%	15.12	426,700	133	3,208
2019ABC	-0-	-0-	-0-	-0-	-0-	3,807,126	315	12,086
2019DE	27,848,405	399	69,796	4.76%	16.36	4,541,485	428	10,611
2019FG	-0-	-0-	-0-	-0-	-0-	3,429,950	277	12,382
2019HI	-0-	-0-	-0-	-0-	-0-	7,294,959	605	12,058
2019JKL	8,720,893	108	80,749	5.72%	17.08	5,145,112	649	7,928
2020ABC	-0-	-0-	-0-	-0-	-0-	4,801,713	426	11,272
2020DEF	6,858,092	116	61,403	5.47%	13.53	5,965,257	502	11,883
SFMB Surplus Assets	11,298,102	184	66,136	3.44%	18.61	1,303,168	419	3,110
Total	\$179,494,159	2,714	\$66,136	5.21%	15.64	\$49,432,592	5,652	\$8,746

## Type of Housing (whole loans)

<b>Bond</b>	<b>Single Family Detached</b>	<b>Condominiums / Townhomes</b>	<b>Other</b>	<b>New Construction</b>	<b>Existing Homes</b>	<b>Fixed, Level Payment Mortgages</b>
2001AA	76.9%	16.2%	6.8%	18.0%	82.0%	100.0%
2002A	76.2%	18.6%	5.2%	23.5%	76.5%	100.0%
2002B	68.5%	23.2%	8.3%	10.2%	89.8%	100.0%
2014A	66.6%	24.9%	8.5%	19.5%	80.5%	100.0%
2015A	72.1%	18.9%	9.0%	25.5%	74.5%	100.0%
2015B	68.1%	29.7%	2.2%	21.3%	78.7%	100.0%
2017B	71.4%	22.5%	6.2%	20.8%	79.2%	100.0%
2017E	74.6%	15.1%	10.3%	14.4%	85.6%	100.0%
2018AB	71.5%	17.9%	10.6%	12.7%	87.3%	100.0%
2018C	81.4%	12.8%	5.8%	3.5%	96.5%	100.0%
2018D	77.8%	13.5%	8.7%	18.1%	81.9%	100.0%
2019ABC	73.3%	19.4%	7.3%	4.4%	95.6%	100.0%
2019DE	75.1%	18.4%	6.5%	15.2%	84.8%	100.0%
2019FG	73.2%	23.2%	3.6%	7.2%	92.8%	100.0%
2019HI	76.6%	18.5%	5.0%	6.1%	93.9%	100.0%
2019JKL	68.0%	18.0%	14.0%	7.0%	93.0%	100.0%
2020ABC	71.6%	22.2%	6.2%	8.2%	91.8%	100.0%
2020DEF	71.7%	22.9%	5.3%	14.8%	85.2%	100.0%
Surplus Assets	76.4%	19.4%	4.3%	21.7%	78.2%	100.0%
Average for Portfolio	73.2%	19.0%	7.8%	16.3%	83.7%	100.0%

## Mortgage Insurance (whole loans)

Series of Bonds	Conventional Insured	FHA	VA	RHS	Conventional Uninsured	CHFA 2nds Uninsured
2001AA	0.5%	51.2%	1.3%	4.0%	16.4%	26.6%
2002A	0.0	78.7	4.4	3.2	13.7	0.0
2002B	0.0	84.9	2.8	6.5	5.7	0.0
2014A	0.0	78.2	1.9	3.7	16.2	0.0
2015A	0.0	76.3	6.9	5.6	11.2	0.0
2015B	0.0	84.9	1.5	3.5	10.1	0.0
2017B	2.2	48.2	0.0	2.5	47.2	0.0
2017E	1.1	58.8	5.9	5.6	18.9	9.7
2018AB	0.9	29.3	0.6	2.4	33.8	33.0
2018C	0.0	0.0	0.0	0.0	0.0	100.0
2018D	4.4	72.6	2.4	8.6	10.1	1.8
2019ABC	0.0	0.0	0.0	0.0	0.0	100.0
2019DE	1.2	49.0	3.9	4.1	27.8	14.0
2019FG	0.0	0.0	0.0	0.0	0.0	100.0
2019HI	0.0	0.0	0.0	0.0	0.0	100.0
2019JKL	1.1	45.2	2.2	1.9	12.6	37.1
2020ABC	0.0	0.0	0.0	0.0	0.0	100.0
2020DEF	0.0	39.5	5.9	2.5	5.5	46.5
SFMB Surplus Assets	0.0	49.4	2.9	3.4	33.9	10.3
Average for Portfolio	0.9%	53.1%	3.0%	4.0%	17.3%	21.6%

Name of Private Insurer	Month End Unpaid Principal Balance All Conventionally Insured Loans	Month End Unpaid Principal Balance of Trust Estate	Percentage of Trust Estate	Percentage of Private Mortgage Insurance Mortgage Loans
Genworth	4,716,545	8,026,981	1.80%	43.78%
Mortgage Guaranty Ins.	4,095,361	6,368,823	1.57%	38.02%
United Guaranty Corp.	825,415	1,573,276	0.32%	7.66%
RMIC	440,083	1,850,557	0.17%	4.09%
PMI Mortgage Insurance	333,988	444,450	0.13%	3.10%
Triad Guaranty Insurance	246,501	524,637	0.09%	2.29%
Other	114,271	233,009,609	0.04%	1.06%
FHA	-	9,490,492	-	-
Policyholders Benefit Co.	-	59,904	-	-
Radian Guaranty Inc.	-	126,849	-	-
<b>Total</b>	<b>10,772,163</b>	<b>261,475,578</b>	<b>4.12%</b>	<b>100.00%</b>

<b>Series of Bonds</b>	<b>Original # of Loans Financed</b>	<b>Loans Prepaid in Full</b>	<b>Loans Foreclosed</b>	<b>Loans Transferred Out</b>
2001AA	16,730	11,360	698	3,384
2002A	1,204	977	140	11
2002B	1,766	1,407	198	72
2014A	701	282	24	125
2015A	1,143	541	34	216
2015B	279	143	13	5
2017B	161	64	2	4
2017E	490	180	13	0
2018AB	979	266	14	11
2018C	179	48	4	0
2018D	735	167	10	16
2019ABC	407	90	2	0
2019DE	1,021	183	5	6
2019FG	320	43	0	0
2019HI	673	68	0	0
2019JKL	839	75	3	4
2020ABC	443	17	0	0
2020DEF	629	10	0	1
SFMB Surplus Assets	4,092	2,441	238	810
Average for Portfolio	32,791	18,362	1,398	4,665

## Delinquency Information (whole loans)

(first and second mortgages)

Series of Bonds	Number of Loans Financed	Number of Loans Prepaid in Full	Number of Loans Foreclosed to Date	Number of Real Estate Owned Loans	Number of Mortgage Loans Outstanding	Value of Mortgage Loans Outstanding	Number of Delinquent Loans 60 to 119 Days	Value of Delinquent Loans 60 to 119 Days	Percentage of Total Loans Delinquent 60 to 119 Days*	Number of Delinquent Loans 120+ Days	Value of Delinquent Loans 120+ Days	Percentage of Total Loans Delinquent 120+ Days*	Number of Loans in Foreclosure	Value of Loans in Foreclosure	Percentage of Loans in Foreclosure*	Percentage of All Loans Delinquent and Foreclosure*
2001AA	16,731	11,749	698	2995	1,288	\$15,336,836	33	\$462,496	3.02%	72	\$679,351	4.43%	0	\$0	0.00%	7.45%
2002A	1,205	980	141	7	76	\$4,126,685	2	\$197,939	4.80	2	\$122,095	2.96	0	0	0.00	7.76
2002B	1,766	1,439	198	40	89	\$5,303,478	3	\$207,961	3.92	4	\$420,157	7.92	0	0	0.00	11.84
2014A	701	282	24	125	270	\$17,155,112	8	\$619,441	3.61	8	\$495,295	2.89	1	42,076	0.25	6.74
2015A	1,143	541	34	216	352	\$24,698,423	8	\$670,393	2.71	18	\$1,492,479	6.04	1	41,973	0.17	8.93
2015B	279	143	13	5	118	\$7,017,254	1	\$34,802	0.50	1	\$117,469	1.67	0	0	0.00	2.17
2017B	161	64	2	4	91	\$7,141,747	1	\$140,526	1.97	1	\$31,481	0.44	0	0	0.00	2.41
2017E	490	180	13	0	297	\$15,398,112	10	\$939,495	6.10	8	\$708,467	4.60	0	0	0.00	10.70
2018AB	979	266	14	11	688	\$16,854,595	3	\$31,660	0.19	14	\$664,758	3.94	0	0	0.00	4.13
2018C	179	48	4	0	127	\$1,587,678	0	0	0.00	0	0	0.00	0	0	0.00	0.00
2018D	735	167	10	16	542	\$23,292,569	14	679,046	2.92	23	\$1,509,887	6.48	1	39,134	0.17	9.57
2019ABC	407	90	2	0	315	\$3,807,126	0	0	0.00	0	0	0.00	0	0	0.00	0.00
2019DE	1,021	183	5	6	827	\$32,389,890	8	528,672	1.63	22	\$1,645,621	5.08	0	0	0.00	6.71
2019FG	320	43	0	0	277	\$3,429,950	0	0	0.00	0	0	0.00	0	0	0.00	0.00
2019HI	673	68	0	0	605	\$7,294,959	0	0	0.00	0	0	0.00	0	0	0.00	0.00
2019JKL	839	75	3	4	757	\$13,866,005	18	331,567	2.39	27	\$884,208	6.38	0	0	0.00	8.77
2020ABC	443	17	0	0	426	\$4,801,713	0	0	0.00	0	0	0.00	0	0	0.00	0.00
2020DEF	629	10	0	1	618	\$12,823,349	2	202,299	1.58	3	\$232,204	1.81	0	0	0.00	3.39
SFMB Surplus Assets	4,093	2,747	238	504	603	\$12,601,270	12	193,047	1.53	31	\$929,792	7.38	0	0	0.00	8.91
Total	32,794	19,092	1,399	3934	8,366	\$228,926,751	123	\$5,239,3453	2.29%	234	\$9,933,265	4.34%	3	\$81,107	0.05%	6.68%

## Program MBS Outstanding (SFMB Indenture)

### COLORADO HFA MBS PORTFOLIO SUMMARY<sup>(1)</sup>

Dec-2020 MBS Factors

Indenture	Series	Original Par Amount	Nov-2020 Par Amount	Dec-2020 Par Amount	1-month Paydown <sup>(2)</sup>	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
									Since Issue	12 Month	6 Month	3 Month	1 Month
SFMB	17A	52,001,354	27,579,703	26,917,053	662,650	4.00	4.53	318	398	467	518	486	397
SFMB	17B	4,378,288	2,870,411	2,865,676	4,736	4.00	4.46	317	250	422	737	-	-
SFMB	17CDE	49,964,050	30,280,545	29,846,534	434,011	4.09	4.52	320	341	395	458	468	168
SFMB	18AB	61,694,504	38,366,455	37,128,700	1,237,755	4.43	4.94	327	477	499	465	486	514
SFMB	18C	95,185,847	60,199,002	58,278,927	1,920,075	4.50	5.16	330	535	489	518	503	440
SFMB	19ABC	100,052,644	66,326,370	62,686,180	3,640,189	4.50	5.12	334	706	651	554	678	895
SFMB	19DE	119,232,170	91,323,003	78,506,300	12,816,704	4.11	4.75	331	454	481	382	359	332
SFMB	19FG	101,254,908	66,229,997	73,854,433	N/A	4.15	4.71	343	575	557	512	417	229
SFMB	19HI	94,203,066	85,759,114	85,818,853	N/A	3.99	4.39	345	324	329	437	607	298
SFMB	19JKL	105,766,728	101,943,680	106,255,993	N/A	3.51	4.13	332	112	26	135	197	0
SFMB	20ABC	108,657,256	106,924,651	119,855,232	N/A	3.66	4.15	313	50	0	36	27	1
SFMB	20DEF	101,484,437	99,254,851	98,935,271	319,580	2.91	3.28	355	57	827	721	61	34
SFMB	20GHI	82,673,623	37,120,228	116,645,795	N/A	2.53	3.03	358	19	9	8	13	41
TOTAL		1,076,548,876	814,178,011	897,594,948	21,035,699	3.70	4.22	336	275	341	343	289	215

(1) Participation-adjusted par amounts, including any zero participation pools, not including any whole loan 1st or 2nd mortgage loans held in each series.

(2) Paydown amounts also reflect changes in principal participations and/or new purchases during the period, if applicable.

Prepared by CSG Advisors



SFMB 2017A			Dec-2020					Mortgage		Mortgage	PSA Prepayment Speed				
			Original	Dec-2020	Participating	Participation	Participating	MBS	Loan	Weighted	Since	12	6	3	1
CUSIP	Pool ID	Maturity	Par Amount	Par Amount	Principal %	Adjusted Amt	Interest %	Coupon	Rate	Avg. Mat.	Issue	Month	Month	Month	Month
36196PSL7	G2 AY0523	7/20/2047	52,001,354.00	26,917,053.18	100.0%	26,917,053.18	100.0%	4	4.527	318	398	467	518	486	397
Total			52,001,354.00	26,917,053.18		26,917,053.18		4.00	4.53	318	398	467	518	486	397

SFMB 2017B			Dec-2020					Mortgage		Mortgage	PSA Prepayment Speed				
			Original	Dec-2020	Participating	Participation	Participating	MBS	Loan	Weighted	Since	12	6	3	1
CUSIP	Pool ID	Maturity	Par Amount	Par Amount	Principal %	Adjusted Amt	Interest %	Coupon	Rate	Avg. Mat.	Issue	Month	Month	Month	Month
36196PSM5	G2 AY0524	6/20/2047	4,378,288.00	2,865,675.57	100.0%	2,865,675.57	100.0%	4	4.459	317	250	422	737	-	-
Total			4,378,288.00	2,865,675.57		2,865,675.57		4.00	4.46	317	250	422	737	-	-

SFMB 2017CDE			Dec-2020					Mortgage		Mortgage	PSA Prepayment Speed				
			Original	Dec-2020	Participating	Participation	Participating	MBS	Loan	Weighted	Since	12	6	3	1
CUSIP	Pool ID	Maturity	Par Amount	Par Amount	Principal %	Adjusted Amt	Interest %	Coupon	Rate	Avg. Mat.	Issue	Month	Month	Month	Month
36196PSV5	G2 AY0532	9/20/2047	17,642,536.00	10,314,130.88	100.0%	10,314,130.88	100.0%	4	4.416	318	348	469	666	620	1
36196PTG7	G2 AY0551	10/20/2047	12,001,094.00	4,886,105.85	37.527%	1,833,608.94	-	4	4.475	321	602	771	863	1,046	835
36196PTR3	G2 AY0560	10/20/2047	1,026,951.00	709,045.88	37.527%	266,083.65	-	4	4.5	317	243	261	0	0	0
36196PTS1	G2 AY0561	10/20/2047	2,090,470.00	914,510.53	100.0%	914,510.53	100.0%	4	4.418	318	556	507	1	1	1
36196PTT9	G2 AY0562	10/20/2047	3,227,248.00	2,004,061.17	100.0%	2,004,061.17	100.0%	4	4.488	321	321	402	310	561	1,180
36196PTU6	G2 AY0563	10/20/2047	9,099,646.00	6,321,285.76	100.0%	6,321,285.76	100.0%	4	4.484	320	241	284	435	452	3
36196PTV4	G2 AY0564	11/20/2047	2,402,442.00	1,700,366.86	100.0%	1,700,366.86	100.0%	4	4.5	321	236	0	0	-	-
36196PTW2	G2 AY0565	10/20/2047	1,435,027.00	1,215,865.95	42.968%	522,433.28	-	4	4.5	321	92	0	0	0	0
36196PTX0	G2 AY0566	10/20/2047	1,097,762.00	191,411.67	100.0%	191,411.67	100.0%	4	4.5	322	1,105	1,182	1,514	1,594	-
36196PUC4	G2 AY0579	12/20/2047	1,902,347.00	1,259,174.25	42.968%	541,041.99	-	4	4.5	321	300	208	-	-	-
3617BFR38	G2 BD0506	3/20/2048	21,533,585.00	13,956,882.22	37.527%	5,237,599.19	-	4.5	4.8	325	370	398	299	262	207
Total			73,459,108.00	43,472,841.02		29,846,533.92		4.09	4.52	320	341	395	458	468	168

SFMB 2018AB			Dec-2020								PSA Prepayment Speed				
CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2020 Par Amount	Participating Principal %	Participation Adjusted Amt	Participating Interest %	MBS Coupon	Loan Rate	Mortgage Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617BFRW4	G2 BD0501	2/20/2048	3,175,814.00	1,922,695.40	54.566%	1,049,137.97	-	4	4.574	322	409	559	886	431	2
3617BFR38	G2 BD0506	3/20/2048	21,533,585.00	13,956,882.22	62.473%	8,719,283.03	100.0%	4.5	4.8	325	370	398	299	262	207
3617BFR53	G2 BD0508	4/20/2048	2,121,565.00	1,491,674.13	54.566%	813,946.91	-	4	4.682	324	298	165	-	-	-
3617BFR61	G2 BD0509	4/20/2048	20,040,798.00	11,770,012.57	100.0%	11,770,012.57	100.0%	4.5	5.104	326	508	532	448	414	554
3617BFR79	G2 BD0510	4/20/2048	2,018,647.00	1,778,329.07	54.566%	970,363.04	-	4.5	5.096	324	91	149	4	5	12
3617BFSF0	G2 BD0518	5/20/2048	8,424,451.00	4,205,958.13	54.566%	2,295,023.11	-	4.5	5.183	327	659	815	899	502	603
3617BFSG8	G2 BD0519	4/20/2048	1,181,231.00	855,343.62	100.0%	855,343.62	100.0%	4.5	5.048	327	299	238	408	706	-
3617BFSH6	G2 BD0520	4/20/2048	1,600,625.00	531,496.80	54.566%	290,016.54	-	4.5	5.25	327	994	967	1,107	1,453	-
36196PTG7	G2 AY0551	10/20/2047	12,001,094.00	4,886,105.85	62.473%	3,052,496.91	100.0%	4	4.475	321	602	771	863	1,046	835
36196PTR3	G2 AY0560	10/20/2047	1,026,951.00	709,045.88	62.473%	442,962.23	100.0%	4	4.5	317	243	261	0	0	0
3617J76L1	G2 BK7175	1/20/2049	14,273,613.00	9,661,790.37	54.566%	5,272,052.53	-	4.5	5.125	335	713	591	587	963	1,293
3617K1YB3	G2 BM9706	9/20/2049	1,629,902.00	1,598,061.28	100.0%	1,598,061.28	100.0%	4.5	4.776	343	0	0	0	0	-
Total			89,028,276.00	53,367,395.32		37,128,699.74		4.43	4.94	327	477	499	465	486	514

SFMB 2018C			Dec-2020								PSA Prepayment Speed				
CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2020 Par Amount	Participating Principal %	Participation Adjusted Amt	Participating Interest %	MBS Coupon	Loan Rate	Mortgage Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617BFSS2	G2 BD0529	5/20/2048	13,364,225.00	7,777,780.36	100.0%	7,777,780.36	100.0%	4.5	5.25	328	543	344	421	421	632
3617BFST0	G2 BD0530	6/20/2048	23,103,259.00	12,329,916.15	100.0%	12,329,916.15	100.0%	4.5	5.173	329	635	588	766	829	913
3617BFS37	G2 BD0538	7/20/2048	28,311,691.00	19,275,055.90	100.0%	19,275,055.90	100.0%	4.5	5.142	329	417	380	381	321	0
3617BFTB8	G2 BD0546	8/20/2048	17,710,963.00	10,171,494.78	100.0%	10,171,494.78	100.0%	4.5	5.131	330	640	671	707	755	931
3617BFTC6	G2 BD0547	8/20/2048	7,606,920.00	5,358,484.84	52.468%	2,811,489.83	-	4.5	5.125	330	405	322	203	-	-
3617BFTD4	G2 BD0548	8/20/2048	5,029,248.00	3,617,080.63	33.11145%	1,197,667.82	-	4.5	5.125	331	406	474	196	-	-
3617BFTX0	G2 BD0566	10/20/2048	10,135,630.00	7,924,924.23	33.11145%	2,624,057.26	-	4.5	5.119	332	321	267	1	1	1
3617J76X5	G2 BK7186	2/20/2049	5,241,597.00	3,071,089.95	52.468%	1,611,339.47	-	4.5	5.115	337	981	1,028	1,032	794	0
3617J77J5	G2 BK7197	3/20/2049	1,595,585.00	735,889.67	52.468%	386,106.59	-	4.5	5.125	338	1,444	1,594	1,247	1,753	-0
3617K1YA5	G2 BM9705	6/20/2049	95,867.00	94,019.08	100.0%	94,019.08	100.0%	4.5	4.875	342	-	-	-	-	-
Total			112,194,985.00	70,355,735.59		58,278,927.24		4.50	5.16	330	535	489	518	503	440

SFMB 2019ABC										Mortgage	Mortgage	PSA Prepayment Speed			
CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2020 Par Amount	Participating Principal %	Dec-2020 Participation Adjusted Amt	Participating Interest %	MBS Coupon	Loan Rate	Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617BFT77	G2 BD0574	11/20/2048	42,562,435.00	25,473,426.67	100.0%	25,473,426.67	100.0%	4.5	5.122	333	734	682	686	843	1,124
3617J76A5	G2 BK7165	11/20/2048	5,013,722.00	3,829,610.07	100.0%	3,829,610.07	100.0%	4.5	5.125	333	387	271	1	1	1
3617J76B3	G2 BK7166	12/20/2048	9,987,569.00	6,759,821.71	100.0%	6,759,821.71	100.0%	4.5	5.125	334	608	490	0	0	0
3617J76C1	G2 BK7167	12/20/2048	23,376,974.00	14,514,332.32	100.0%	14,514,332.32	100.0%	4.5	5.125	334	738	750	639	693	958
3617J76J6	G2 BK7173	1/20/2049	19,111,944.00	12,108,989.63	100.0%	12,108,989.63	100.0%	4.5	5.125	335	766	677	657	907	1,121
Total			100,052,644.00	62,686,180.40		62,686,180.40		4.50	5.12	334	706	651	554	678	895

SFMB 2019DE			Dec-2020								PSA Prepayment Speed				
CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2020 Par Amount	Participating Principal %	Participation Adjusted Amt	Participating Interest %	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617J77E6	G2 BK7193	3/20/2049	26,816,601.00	18,929,669.16	100.0%	18,929,669.16	100.0%	4.5	5.125	338	698	616	650	567	658
3617J76L1	G2 BK7175	1/20/2049	14,273,613.00	9,661,790.37	45.434%	4,389,737.84	100.0%	4.5	5.125	335	713	591	587	963	1,293
3617J76X5	G2 BK7186	2/20/2049	5,241,597.00	3,071,089.95	47.532%	1,459,750.48	100.0%	4.5	5.115	337	981	1,028	1,032	794	0
3617J77J5	G2 BK7197	3/20/2049	1,595,585.00	735,889.67	47.532%	349,783.08	100.0%	4.5	5.125	338	1,444	1,594	1,247	1,753	-0
3617J76M9	G2 BK7176	1/20/2049	2,383,177.00	1,817,056.76	17.336%	315,004.96	-	4	4.619	335	450	254	1	1	0
3617J76Y3	G2 BK7187	2/20/2049	1,914,559.00	1,599,328.24	17.336%	277,259.54	-	4	4.595	336	312	395	0	1	-
3617J76W7	G2 BK7185	2/20/2049	28,271,357.00	19,002,581.86	31.107%	5,911,133.14	-	4.5	5.125	336	728	650	433	271	688
3617J76K3	G2 BK7174	1/20/2049	10,132,213.00	7,566,787.03	28.644%	2,167,430.48	-	4.5	5.125	336	532	544	162	126	0
3617J77F3	G2 BK7194	3/20/2049	4,082,915.00	3,174,339.68	26.264%	833,708.57	-	4.5	5.125	336	498	480	323	554	-
3617J77H9	G2 BK7196	3/20/2049	2,512,080.00	1,678,717.88	26.264%	440,898.46	-	4.5	5.125	337	804	949	1,354	1,635	0
3617J8AD2	G2 BK7204	4/20/2049	2,949,077.00	1,954,393.82	26.264%	513,301.99	-	4.5	5.125	337	951	542	-	-	-
3617BFRW4	G2 BD0501	2/20/2048	3,175,814.00	1,922,695.40	45.434%	873,557.43	100.0%	4	4.574	322	409	559	886	431	2
3617BFR53	G2 BD0508	4/20/2048	2,121,565.00	1,491,674.13	45.434%	677,727.22	100.0%	4	4.682	324	298	165	-	-	-
3617BFR79	G2 BD0510	4/20/2048	2,018,647.00	1,778,329.07	45.434%	807,966.03	100.0%	4.5	5.096	324	91	149	4	5	12
3617BFSF0	G2 BD0518	5/20/2048	8,424,451.00	4,205,958.13	45.434%	1,910,935.02	100.0%	4.5	5.183	327	659	815	899	502	603
3617BFSH6	G2 BD0520	4/20/2048	1,600,625.00	531,496.80	45.434%	241,480.26	100.0%	4.5	5.25	327	994	967	1,107	1,453	-
3617BFTC6	G2 BD0547	8/20/2048	7,606,920.00	5,358,484.84	47.532%	2,546,995.01	100.0%	4.5	5.125	330	405	322	203	-	-
3617J8AE0	G2 BK7205	4/20/2049	25,151,143.00	18,187,137.58	28.644%	5,209,523.69	-	4.5	5.125	339	713	615	526	514	510
3617K1YC1	G2 BM9707	9/20/2049	26,603,338.00	25,230,634.76	26.264%	6,626,573.91	-	4	4.535	344	142	152	231	401	0
3617K1ZD8	G2 BM9740	11/20/2049	18,754,448.00	18,399,524.95	17.336%	3,189,741.65	-	3.5	4.125	346	1	1	0	0	0
3617K1ZW6	G2 BM9757	12/20/2049	2,979,265.00	2,927,422.33	100.0%	2,927,422.33	100.0%	3.5	4.125	347	1	1	-	-	-
3617MB4Y2	G2 BS1739	2/20/2050	52,524,834.00	50,871,186.77	31.107%	15,824,500.07	-	3.5	4.232	349	162		116	88	1
3617MB5L9	G2 BS1751	3/20/2050	2,114,189.00	2,082,199.27	100.0%	2,082,199.27	100.0%	2.5	3.215	-	-	-	-	-	-
Total			253,248,013.00	202,178,388.45		78,506,299.59		4.11	4.75	331	454	481	382	359	332

SFMB 2019FG			Dec-2020						Mortgage	Mortgage	PSA Prepayment Speed				
CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2020 Par Amount	Participating Principal %	Participation Adjusted Amt	Participating Interest %	MBS Coupon	Loan Rate	Mortgage Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617J8AE0	G2 BK7205	4/20/2049	25,151,143.00	18,187,137.58	71.356%	12,977,613.89	100.0%	4.5	5.125	339	713	615	526	514	510
3617J77G1	G2 BK7195	3/20/2049	3,519,647.00	2,350,448.07	100.0%	2,350,448.07	100.0%	4.5	5.125	338	806	658	993	925	-
3617J8AF7	G2 BK7206	4/20/2049	3,563,933.00	3,210,970.09	100.0%	3,210,970.09	100.0%	4.5	5.125	337	220	262	418	714	-
3617K1WV1	G2 BM9660	5/20/2049	1,186,567.00	913,530.13	80.468%	735,099.43	64.76878%	4	4.488	339	573	675	1,013	1,523	2,239
3617K1WW9	G2 BM9661	5/20/2049	33,452,713.00	24,329,885.19	80.468%	19,577,772.01	64.76878%	4.5	5.105	340	770	799	680	611	339
3617K1WX7	G2 BM9662	5/20/2049	2,646,651.00	1,635,308.22	100.0%	1,635,308.22	100.0%	4.5	5.088	339	1,219	1,124	1,223	-0	-0
3617K1WY5	G2 BM9663	5/20/2049	1,814,248.00	870,144.87	80.468%	700,188.17	64.76878%	4.5	5.125	338	1,640	1,752	1,575	1,558	2,330
3617K1XA6	G2 BM9673	6/20/2049	16,792,128.00	13,086,337.08	100.0%	13,086,337.08	100.0%	4.5	5.042	340	666	662	709	261	0
3617J76K3	G2 BK7174	1/20/2049	10,132,213.00	7,566,787.03	71.356%	5,399,356.55	100.0%	4.5	5.125	336	532	544	162	126	0
3617MKM63	G2 BS8481	8/20/2050	28,270,633.00	28,064,609.07	19.93%	5,593,276.59	-	3	3.255	355	40	-	-	42	34
3617MKPL7	G2 BS8527	11/20/2050	8,603,349.00	8,587,960.19	67.697%	5,813,791.41	71.50399%	2.5	3	358	20	-	-	-	20
3617MKPK9	G2 BS8526	11/20/2050	48,826,163.00	48,739,843.23	5.692%	2,774,271.88	-	2.5	3.004	358	14	-	-	-	14
Total			183,959,388.00	157,542,960.75		73,854,433.39		4.15	4.71	343	575	557	512	417	229

SFMB 2019JKL			Dec-2020						Mortgage	Mortgage	PSA Prepayment Speed				
CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2020 Par Amount	Participating Principal %	Participation Adjusted Amt	Participating Interest %	MBS Coupon	Loan Rate	Mortgage Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617J76M9	G2 BK7176	1/20/2049	2,383,177.00	1,817,056.76	82.664%	1,502,051.80	100.0%	4	4.619	335	450	254	1	1	0
3617J76Y3	G2 BK7187	2/20/2049	1,914,559.00	1,599,328.24	82.664%	1,322,068.70	100.0%	4	4.595	336	312	395	0	1	-
3617K1ZD8	G2 BM9740	11/20/2049	18,754,448.00	18,399,524.95	82.664%	15,209,783.30	100.0%	3.5	4.125	346	1	1	0	0	0
3617K1ZF3	G2 BM9742	11/20/2049	2,487,369.00	2,435,988.49	100.0%	2,435,988.49	100.0%	3.5	4.125	344	12	12	7	5	3
3617K1ZV8	G2 BM9756	12/20/2049	1,817,094.00	1,777,203.61	100.0%	1,777,203.61	100.0%	2.5	3	346	7	7	5	4	4
3617K1ZX4	G2 BM9758	12/20/2049	29,722,418.00	29,195,157.76	100.0%	29,195,157.76	100.0%	3.5	4.125	347	3	3	2	0	0
3617MB3U1	G2 BS1711	11/20/2049	4,476,549.00	4,087,236.78	100.0%	4,087,236.78	100.0%	4	4.297	346	419	419	597	984	0
3617MB4H9	G2 BS1724	1/20/2050	1,347,448.00	1,321,674.14	100.0%	1,321,674.14	100.0%	2.5	3.046	348	1	-	0	0	0
3617MB4J5	G2 BS1725	1/20/2050	44,679,565.00	42,791,969.10	100.0%	42,791,969.10	100.0%	3.5	4.152	347	209	-	277	395	0
3617MB4K2	G2 BS1726	1/20/2050	2,180,428.00	2,146,874.13	100.0%	2,146,874.13	100.0%	4	4.339	346	-0	-	-0	-0	-0
3617MB4X4	G2 BS1738	1/20/2050	4,532,549.00	4,465,984.93	100.0%	4,465,984.93	100.0%	3.5	4.125	-	-	-	-	-	-
Total			114,295,604.00	110,037,998.89		106,255,992.74		3.51	4.13	332	112	26	135	197	0

**SFMB 2020ABC**

CUSIP	Pool ID	Maturity	Dec-2020					MBS Coupon	Mortgage		PSA Prepayment Speed				
			Original Par Amount	Dec-2020 Par Amount	Participating Principal %	Participation Adjusted Amt	Participating Interest %		Loan Rate	Mortgage Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617MB4Y2	G2 BS1739	2/20/2050	52,524,834.00	50,871,186.77	68.893%	35,046,686.70	100.0%	3.5	4.232	349	162	0	116	88	1
3617MB4W6	G2 BS1737	2/20/2050	2,262,952.00	2,223,377.56	100.0%	2,223,377.56	100.0%	2.5	3.142	349	4	-	4	3	3
3617MKLP2	G2 BS8434	5/20/2050	43,275,334.00	42,814,184.25	100.0%	42,814,184.25	100.0%	3.5	3.875	352	3	-	4	2	2
3617MKLQ0	G2 BS8435	5/20/2050	2,060,398.00	2,038,967.80	100.0%	2,038,967.80	100.0%	3.5	3.932	352	1	-	1	0	0
3617MKLR8	G2 BS8436	5/20/2050	8,301,327.00	8,218,692.93	100.0%	8,218,692.93	100.0%	4	4.29	352	4	-	4	0	0
3617MKL64	G2 BS8449	6/20/2050	4,593,724.00	4,548,218.48	100.0%	4,548,218.48	100.0%	3	3.369	353	4	-	4	1	-0
3617MKL80	G2 BS8451	6/20/2050	11,977,587.00	11,873,655.68	100.0%	11,873,655.68	100.0%	4	4.261	352	6	-	6	5	1
3617J76W7	G2 BK7185	2/20/2049	28,271,357.00	19,002,582.13	68.893%	13,091,448.91	100.0%	4.5	5.125	-	-	-	-	-	-
Total			153,267,513.00	141,590,865.60		119,855,232.31		3.66	4.15	313	50	0	36	27	1

SFMB 2020DEF			Dec-2020						Mortgage	Mortgage	PSA Prepayment Speed				
			Original	Dec-2020	Participating	Participation	Participating	MBS	Loan	Weighted	Since	12	6	3	1
CUSIP	Pool ID	Maturity	Par Amount	Par Amount	Principal %	Adjusted Amt	Interest %	Coupon	Rate	Avg. Mat.	Issue	Month	Month	Month	Month
3617MKMQ9	G2 BS8467	7/20/2050	7,068,192.00	7,007,460.82	100.0%	7,007,460.82	100.0%	3	3.25	355	13	0	0	15	1
3617K1WV1	G2 BM9660	5/20/2049	1,186,567.00	913,530.13	19.532%	178,430.70	35.23122%	4	4.488	339	573	675	1,013	1,523	2,239
3617K1WW9	G2 BM9661	5/20/2049	33,452,713.00	24,329,885.19	19.532%	4,752,113.18	35.23122%	4.5	5.105	340	770	799	680	611	339
3617K1WY5	G2 BM9663	5/20/2049	1,814,248.00	870,144.87	19.532%	169,956.70	35.23122%	4.5	5.125	338	1,640	1,752	1,575	1,558	2,330
3617MKM63	G2 BS8481	8/20/2050	28,270,633.00	28,064,609.07	80.07%	22,471,332.48	100.0%	3	3.255	355	40	-	-	42	34
3617MKNM7	G2 BS8496	9/20/2050	32,173,209.00	32,011,507.42	100.0%	32,011,507.42	100.0%	3	3.255	356	4	-	-	4	3
3617MKNL9	G2 BS8495	9/20/2050	15,483,338.00	15,400,380.91	100.0%	15,400,380.91	100.0%	2.5	3.064	357	25	-	-	25	1
3617MKN39	G2 BS8510	10/20/2050	17,003,299.00	16,944,089.09	100.0%	16,944,089.09	100.0%	2.5	3.022	357	5	-	-	-	4
Total			136,452,199.00	125,541,607.50		98,935,271.30		2.91	3.28	355	57	827	721	61	34

SFMB 2020GHI			Dec-2020						Mortgage	Mortgage	PSA Prepayment Speed				
			Original	Dec-2020	Participating	Participation	Participating	MBS	Loan	Weighted	Since	12	6	3	1
CUSIP	Pool ID	Maturity	Par Amount	Par Amount	Principal %	Adjusted Amt	Interest %	Coupon	Rate	Avg. Mat.	Issue	Month	Month	Month	Month
3617K1Y31	G2 BM9730	10/20/2049	11,089,018.00	10,312,204.46	28.607%	2,950,012.33	26.941%	4	4.25	345	293	301	223	382	960
3617MKN47	G2 BS8511	10/20/2050	37,185,276.00	37,052,659.92	91.833%	34,026,569.18	100.0%	2.5	3.02	357	15	-	-	-	14
3617MKPL7	G2 BS8527	11/20/2050	8,603,349.00	8,587,960.19	32.30308%	2,774,175.82	28.49601%	2.5	3	358	20	-	-	-	20
3617MKPK9	G2 BS8526	11/20/2050	48,826,163.00	48,739,843.23	94.308%	45,965,571.35	100.0%	2.5	3.004	358	14	-	-	-	14
3617K1XR9	G2 BM9688	7/20/2049	1,714,211.00	1,476,491.26	21.632%	319,394.59	26.941%	4	4.265	342	421	469	712	1,155	2,156
3617MKPE3	G2 BS8521	11/20/2050	2,503,060.00	2,498,115.38	85.523%	2,136,463.22	100.0%	2	2.5	358	30				30
3617MKP52	G2 BS8544	12/20/2050	12,242,548.00	12,242,548.00	100.0%	12,242,548.00	100.0%	2.5	2.999	359	-	-	-	-	-
3617MKP60	G2 BS8545	11/20/2050	1,502,571.00	1,502,571.00	100.0%	1,502,571.00	100.0%	2.5	3	359	-	-	-	-	-
3617MKP45	G2 BS8543	12/20/2050	14,728,490.00	14,728,490.00	100.0%	14,728,490.00	100.0%	2.5	3.002	359	-	-	-	-	-
Total			138,394,686.00	137,140,883.44		116,645,795.49		2.53	3.03	358	19	9	8	13	41

## Delinquency Information (MBS Loans) <sup>(1)</sup>

Bond	Pool		Current*	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total
SFMB17A	AY0523	# of Loans	119	10	4	1	2	5	141
		\$ Value	32,213,151	2,748,372	1,172,728	112,048	338,166	1,607,183	38,191,648
		%	84.346%	7.196%	3.071%	0.293%	0.885%	4.208%	
SFMB17B	AY0524	# of Loans	15						15
		\$ Value	3,915,867						3,915,867
		%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
SFMB17C	AY0532	# of Loans	53	5	2			2	62
		\$ Value	12,807,054	1,127,320	351,848			353,156	14,639,378
		%	31.46%	2.769%	0.864%	0.00%	0.00%	0.868%	
	AY0551	# of Loans	33	2	1				36
		\$ Value	3,258,474	204,016	89,613				3,552,104
		%	8.004%	0.501%	0.22%	0.00%	0.00%	0.00%	
	AY0560	# of Loans	6						6
		\$ Value	321,423						321,423
		%	0.79%	0.00%	0.00%	0.00%	0.00%	0.00%	
	AY0561	# of Loans	7				1		8
		\$ Value	1,190,294				148,495		1,338,790
		%	2.924%	0.00%	0.00%	0.00%	0.365%	0.00%	
	AY0562	# of Loans	10	2			1		13
		\$ Value	2,099,028	390,225			206,462		2,695,714
		%	5.156%	0.959%	0.00%	0.00%	0.507%	0.00%	
	AY0563	# of Loans	27		2	1			30
		\$ Value	6,920,384		560,961	285,688			7,767,032
		%	17.00%	0.00%	1.378%	0.702%	0.00%	0.00%	
	AY0564	# of Loans	8	1					9
		\$ Value	1,525,259	209,823					1,735,082
		%	3.747%	0.515%	0.00%	0.00%	0.00%	0.00%	
	AY0565	# of Loans	5	2	1				8
		\$ Value	344,210	125,969	63,329				533,509
		%	0.846%	0.309%	0.156%	0.00%	0.00%	0.00%	
	AY0566	# of Loans	2				1		3
		\$ Value	427,175				221,880		649,055
		%	1.049%	0.00%	0.00%	0.00%	0.545%	0.00%	
	AY0579	# of Loans	7			1			8
		\$ Value	545,487			83,144			628,632
		%	1.34%	0.00%	0.00%	0.204%	0.00%	0.00%	

(1) Mortgage loans in a COVID-19 hardship forbearance are reported as current in the delinquency tables.



Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total
SFMB18AB	AY0551	# of Loans	33	2	1				36
		\$ Value	5,424,538	339,636	149,183				5,913,357
		%	10.401%	0.651%	0.286%	0.00%	0.00%	0.00%	
	AY0560	# of Loans	6						6
		\$ Value	535,089						535,089
		%	1.026%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BD0501	# of Loans	12	3	1				16
		\$ Value	1,108,599	261,774	194,416				1,564,789
		%	2.126%	0.502%	0.373%	0.00%	0.00%	0.00%	
	BD0506	# of Loans	64	10	2		4		80
		\$ Value	8,967,327	1,429,746	405,486		598,668		11,401,228
		%	17.193%	2.741%	0.777%	0.00%	1.148%	0.00%	
	BD0508	# of Loans	7		1				8
		\$ Value	843,636		69,389				913,025
		%	1.618%	0.00%	0.133%	0.00%	0.00%	0.00%	
	BD0509	# of Loans	53	7	1		2	4	67
		\$ Value	13,415,971	1,751,673	233,261		419,493	863,234	16,683,631
		%	25.723%	3.359%	0.447%	0.00%	0.804%	1.655%	
	BD0510	# of Loans	12		1			1	14
		\$ Value	962,142		49,275			61,911	1,073,329
		%	1.845%	0.00%	0.095%	0.00%	0.00%	0.119%	
	BD0518	# of Loans	31	3			3		37
		\$ Value	3,475,795	284,762			324,802		4,085,358
		%	6.664%	0.546%	0.00%	0.00%	0.623%	0.00%	
	BD0519	# of Loans	6		1				7
		\$ Value	839,751		159,791				999,542
		%	1.61%	0.00%	0.306%	0.00%	0.00%	0.00%	
	BD0520	# of Loans	5	1					6
		\$ Value	481,522	117,966					599,488
		%	0.923%	0.226%	0.00%	0.00%	0.00%	0.00%	
	BK7175	# of Loans	50	4	1				55
		\$ Value	6,201,597	436,531	123,922				6,762,051
		%	11.891%	0.837%	0.238%	0.00%	0.00%	0.00%	
	BM9706	# of Loans	6						6
		\$ Value	1,625,169						1,625,169
		%	3.116%	0.00%	0.00%	0.00%	0.00%	0.00%	

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total
SFMB18C	BD0529	# of Loans	30	3	2		1	1	37
		\$ Value	7,625,424	858,827	541,977		285,572	322,751	9,634,550
		%	9.752%	1.098%	0.693%	0.00%	0.365%	0.413%	
	BD0530	# of Loans	71	2	2	1	1		77
		\$ Value	16,469,455	396,380	387,793	274,872	371,780		17,900,280
		%	21.063%	0.507%	0.496%	0.352%	0.476%	0.00%	
	BD0538	# of Loans	81	11	4	2	3	1	102
		\$ Value	18,638,729	2,931,118	1,115,904	526,986	729,906	174,839	24,117,483
		%	23.837%	3.749%	1.427%	0.674%	0.934%	0.224%	
	BD0546	# of Loans	55	6	2		3		66
		\$ Value	12,770,658	1,211,294	380,078		767,534		15,129,564
		%	16.332%	1.549%	0.486%	0.00%	0.982%	0.00%	
	BD0547	# of Loans	20	5		1			26
		\$ Value	2,467,467	737,482		167,048			3,371,997
		%	3.156%	0.943%	0.00%	0.214%	0.00%	0.00%	
	BD0548	# of Loans	18	1				1	20
		\$ Value	1,419,860	68,631				61,107	1,549,599
		%	1.816%	0.088%	0.00%	0.00%	0.00%	0.078%	
	BD0566	# of Loans	32	4	1	1			38
		\$ Value	2,488,538	397,336	97,820	33,544			3,017,237
		%	3.183%	0.508%	0.125%	0.043%	0.00%	0.00%	
	BK7186	# of Loans	16	1	1				18
		\$ Value	2,261,553	100,144	185,931				2,547,628
		%	2.892%	0.128%	0.238%	0.00%	0.00%	0.00%	
	BK7197	# of Loans	6						6
		\$ Value	828,807						828,807
		%	1.06%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9705	# of Loans		1					1
		\$ Value		95,748					95,748
		%	0.00%	0.123%	0.00%	0.00%	0.00%	0.00%	
SFMB19ABC	BD0574	# of Loans	138	12	1	1		1	153
		\$ Value	32,170,015	2,798,413	375,566	303,450		326,086	35,973,531
		%	37.334%	3.248%	0.436%	0.352%	0.00%	0.378%	
	BK7165	# of Loans	13	1		1	1		16
		\$ Value	3,637,221	251,608		329,016	167,495		4,385,339
		%	4.221%	0.292%	0.00%	0.382%	0.194%	0.00%	
	BK7166	# of Loans	32	1	1		1	1	36
		\$ Value	7,603,445	227,699	213,332		264,516	193,697	8,502,689
		%	8.824%	0.264%	0.248%	0.00%	0.307%	0.225%	
	BK7167	# of Loans	78	4	2	2	1	1	88
		\$ Value	18,744,838	675,097	479,282	590,603	163,492	220,435	20,873,747
		%	21.754%	0.784%	0.556%	0.685%	0.19%	0.256%	
	BK7173	# of Loans	64	3	2				69
		\$ Value	15,384,276	577,723	471,377				16,433,375
		%	17.854%	0.671%	0.547%	0.00%	0.00%	0.00%	

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total
SFMB19DE	BD0501	# of Loans	12	3	1				16
		\$ Value	923,067	217,964	161,879				1,302,910
		%	1.245%	0.294%	0.218%	0.00%	0.00%	0.00%	
	BD0508	# of Loans	7		1				8
		\$ Value	702,447		57,776				760,224
		%	0.948%	0.00%	0.078%	0.00%	0.00%	0.00%	
	BD0510	# of Loans	12		1			1	14
		\$ Value	801,121		41,029			51,550	893,700
		%	1.081%	0.00%	0.055%	0.00%	0.00%	0.07%	
	BD0518	# of Loans	31	3			3		37
		\$ Value	2,894,096	237,105			270,444		3,401,645
		%	3.904%	0.32%	0.00%	0.00%	0.365%	0.00%	
	BD0520	# of Loans	5	1					6
		\$ Value	400,936	98,223					499,159
		%	0.541%	0.133%	0.00%	0.00%	0.00%	0.00%	
	BD0547	# of Loans	20	5		1			26
		\$ Value	2,235,336	668,103		151,333			3,054,772
		%	3.016%	0.901%	0.00%	0.204%	0.00%	0.00%	
	BK7174	# of Loans	38	1	1	1	1		42
		\$ Value	2,449,104	61,399	83,467	51,598	77,397		2,722,966
		%	3.304%	0.083%	0.113%	0.07%	0.104%	0.00%	
	BK7175	# of Loans	50	4	1				55
		\$ Value	6,201,597	436,531	123,922				6,762,051
		%	8.366%	0.589%	0.167%	0.00%	0.00%	0.00%	
	BK7176	# of Loans	11						11
		\$ Value	354,020						354,020
		%	0.478%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BK7185	# of Loans	97	5	3	1	1		107
		\$ Value	7,062,234	320,544	222,957	67,352	108,623		7,781,710
		%	9.527%	0.432%	0.301%	0.091%	0.147%	0.00%	
	BK7186	# of Loans	16	1	1				18
		\$ Value	2,048,794	90,723	168,440				2,307,956
		%	2.764%	0.122%	0.227%	0.00%	0.00%	0.00%	
	BK7187	# of Loans	8	1					9
		\$ Value	282,251	45,480					327,731
		%	0.381%	0.061%	0.00%	0.00%	0.00%	0.00%	
	BK7193	# of Loans	93	3	3			1	100
		\$ Value	22,778,124	660,195	647,117			76,957	24,162,393
		%	30.729%	0.891%	0.873%	0.00%	0.00%	0.104%	
	BK7194	# of Loans	15	1			1		17
		\$ Value	871,715	85,462			52,530		1,009,707
		%	1.176%	0.115%	0.00%	0.00%	0.071%	0.00%	
	BK7196	# of Loans	8		1				9
		\$ Value	568,773		84,239				653,012
		%	0.767%	0.00%	0.114%	0.00%	0.00%	0.00%	

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total
SFMB19DE	BK7197	# of Loans	6						6
		\$ Value	750,836						750,836
		%	1.013%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BK7204	# of Loans	7						7
		\$ Value	619,318						619,318
		%	0.836%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BK7205	# of Loans	88	6	2				96
		\$ Value	6,063,605	400,064	81,459				6,545,128
		%	8.18%	0.54%	0.11%	0.00%	0.00%	0.00%	
	BM9707	# of Loans	91	2	2				95
		\$ Value	6,678,712	159,581	128,256				6,966,549
		%	9.01%	0.215%	0.173%	0.00%	0.00%	0.00%	
	BM9740	# of Loans	66						66
		\$ Value	3,250,280						3,250,280
		%	4.385%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9757	# of Loans	11						11
		\$ Value	2,978,060						2,978,060
		%	3.996%	0.00%	0.00%	0.00%	0.00%	0.00%	

SFMB19FG	BK7174	# of Loans	38	1	1	1	1		42
		\$ Value	6,101,042	152,953	207,928	128,538	192,807		6,783,269
		%	7.312%	0.183%	0.249%	0.154%	0.231%	0.00%	
	BK7195	# of Loans	10	2	1				13
		\$ Value	2,364,953	337,172	352,054				3,054,179
		%	2.834%	0.404%	0.422%	0.00%	0.00%	0.00%	
	BK7205	# of Loans	88	6	2				96
		\$ Value	15,105,243	996,613	202,924				16,304,780
		%	18.103%	1.194%	0.243%	0.00%	0.00%	0.00%	
	BK7206	# of Loans	14						14
		\$ Value	3,533,218						3,533,218
		%	4.234%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9660	# of Loans	7						7
		\$ Value	1,176,674						1,176,674
		%	1.41%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9661	# of Loans	107	5	1	1			114
		\$ Value	30,299,497	1,308,424	324,898	268,743			32,201,562
		%	36.312%	1.568%	0.389%	0.322%	0.00%	0.00%	
	BM9662	# of Loans	9	1					10
		\$ Value	2,146,660	241,774					2,388,434
		%	2.573%	0.29%	0.00%	0.00%	0.00%	0.00%	
	BM9663	# of Loans	7	1					8
		\$ Value	1,586,183	213,735					1,799,918
		%	1.901%	0.256%	0.00%	0.00%	0.00%	0.00%	
	BM9673	# of Loans	58						58
		\$ Value	16,200,399						16,200,399
		%	19.415%	0.00%	0.00%	0.00%	0.00%	0.00%	

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total
SFMB19HI	BK7194	# of Loans	15	1			1		17
		\$ Value	2,447,333	239,934			147,478		2,834,746
		%	2.616%	0.256%	0.00%	0.00%	0.158%	0.00%	
	BK7196	# of Loans	8		1				9
		\$ Value	1,596,827		236,501				1,833,328
		%	1.707%	0.00%	0.253%	0.00%	0.00%	0.00%	
	BK7204	# of Loans	7						7
		\$ Value	1,738,732						1,738,732
		%	1.858%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9688	# of Loans	8						8
		\$ Value	1,704,532						1,704,532
		%	1.822%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9707	# of Loans	91	2	2				95
		\$ Value	18,750,437	448,022	360,079				19,558,538
		%	20.041%	0.479%	0.385%	0.00%	0.00%	0.00%	
	BM9711	# of Loans	16	1	1				18
		\$ Value	4,727,213	176,303	205,942				5,109,459
		%	5.052%	0.188%	0.22%	0.00%	0.00%	0.00%	
	BM9729	# of Loans	6						6
		\$ Value	1,186,421						1,186,421
		%	1.268%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9730	# of Loans	39	1					40
		\$ Value	10,871,801	197,072					11,068,873
		%	11.62%	0.211%	0.00%	0.00%	0.00%	0.00%	
	BM9731	# of Loans	60						60
		\$ Value	17,153,376						17,153,376
		%	18.334%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9732	# of Loans	13	1					14
		\$ Value	3,716,506	386,255					4,102,760
		%	3.972%	0.413%	0.00%	0.00%	0.00%	0.00%	
	BM9733	# of Loans	10	3					13
		\$ Value	3,036,617	991,327					4,027,944
		%	3.246%	1.06%	0.00%	0.00%	0.00%	0.00%	
	BM9741	# of Loans	84						84
		\$ Value	23,244,110						23,244,110
		%	24.843%	0.00%	0.00%	0.00%	0.00%	0.00%	

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total
SFMB19JKL	BK7176	# of Loans	11						11
		\$ Value	1,688,087						1,688,087
		%	7.949%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BK7187	# of Loans	8	1					9
		\$ Value	1,345,871	216,862					1,562,734
		%	6.338%	1.021%	0.00%	0.00%	0.00%	0.00%	
	BM9740	# of Loans	66						66
		\$ Value	15,498,451						15,498,451
		%	72.984%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9742	# of Loans	18						18
		\$ Value	2,486,207						2,486,207
		%	11.708%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9756	# of Loans	6						6
		\$ Value	1,816,388						1,816,388
		%	3.175%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9758	# of Loans	113						113
		\$ Value	29,712,428						29,712,428
		%	51.936%	0.00%	0.00%	0.00%	0.00%	0.00%	
<b>INDENTURE TOTAL</b>		<i># of Loans</i>	<b>2,840</b>	<b>169</b>	<b>63</b>	<b>17</b>	<b>33</b>	<b>20</b>	<b>3,142</b>
		<i>\$ Value</i>	<b>544,108,859</b>	<b>30,143,134</b>	<b>11,563,128</b>	<b>3,373,964</b>	<b>5,857,542</b>	<b>4,312,907</b>	<b>599,359,535</b>
		<i>%</i>	<b>90.782%</b>	<b>5.029%</b>	<b>1.929%</b>	<b>0.563%</b>	<b>0.977%</b>	<b>0.72%</b>	

## Investment Information

as of December 31, 2020

Series	Funds Invested (in related Series subaccounts)	Investment Providers <sup>(1)</sup>	Amounts Invested	Rates	Termination Dates
2001AA	Revenue Fund, Debt Service Reserve Fund	Massachusetts Mutual Life Insurance Company	\$22,677,583	5.30%/3 month Libor	3/1/2033
2002A	Revenue Fund	Massachusetts Mutual Life Insurance Company	667,202	5.10%	11/1/2032
2002A	Debt Service Reserve Fund	Massachusetts Mutual Life Insurance Company	4,225,500	5.60%	11/1/2032
2002B	Revenue Fund	Natixis Funding Corp. <sup>(2)</sup>	257,623	4.60%	11/1/2032

- (1) Neither the Authority nor the Underwriters make any representation about the financial condition or creditworthiness of the Investment Providers. Prospective investors are urged to make their own investigation into the financial condition and creditworthiness of the Investment Providers.
- (2) These funds are invested under a master repurchase agreement entered with Natixis Funding Corp. on January 29, 2010 (the “Master Repurchase Agreement”). The Master Repurchase Agreement replaced the investment agreements previously in effect and provides for the delivery of securities to the Trustee at a collateralization level of 105%.

Issue	Investment Type	Amount	Interest Rate	Maturity Date
SF 2001AA DSR	FGLMC	\$21,737.09	3.50 %	08/01/2044
SF 2001AA DSR	FGLMC	704,693.51	3.50 %	06/01/2042
SF 2001AA REVENUE TAX	FGLMC	108,105.31	2.50 %	08/01/2046
SF 2001AA REVENUE TAX	FGLMC	182,920.31	2.50 %	04/01/2046
SF 2001AA DSR	GNMA MBS	462.14	5.00 %	02/20/2039
SF 2001AA DSR	GNMA MBS	77,680.94	4.00 %	02/20/2041
SF 2001AA DSR	GNMA MBS	238,389.73	3.00 %	07/15/2045
SF 2001AA REVENUE TAX	GNMA MBS	321,435.61	4.50 %	12/20/2043
SF 2001AA DSR	INVESTMENT AGREEMENT	2,500,000.00	5.30 %	05/01/2041
SF 2001AA REVENUE	INVESTMENT AGREEMENT	3,380,309.70	0.00 %	05/01/2041
SF 2001AA REVENUE	INVESTMENT AGREEMENT	15,243,503.17	5.30 %	05/01/2041
SF 2001AA REVENUE TAX	INVESTMENT AGREEMENT	891.91	5.30 %	05/01/2041
SF 2001AA REVENUE TAX	INVESTMENT AGREEMENT	1,552,878.13	0.00 %	05/01/2041
SF 2001AA DSR	MONEY MARKET	3,132,602.06	0.03 %	Short Term
SF 2001AA REVENUE	MONEY MARKET	93,150.07	0.03 %	Short Term
SF 2001AA REVENUE TAX	MONEY MARKET	131,182.86	0.03 %	Short Term
		<u>\$27,689,942.54</u>		
SF 2002A DSR	INVESTMENT AGREEMENT	\$4,225,500.00	5.60 %	11/01/2032
SF 2002A REVENUE	INVESTMENT AGREEMENT	35,000.00	5.60 %	11/01/2032
SF 2002A REVENUE	INVESTMENT AGREEMENT	632,201.99	5.10 %	11/01/2032
SF 2002A DS CI	MONEY MARKET	0.04	0.03 %	Short Term
SF 2002A REVENUE	MONEY MARKET	79,721.32	0.03 %	Short Term
		<u>\$4,972,423.35</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
SF 2002B DSR	FEDERAL HOME LOAN MORTGAGE CORP	\$6,494,000.00	6.25 %	07/15/2032
SF 2002B DSR	FGLMC	571.91	3.00 %	11/01/2046
SF 2002B DSR	FNMA	427.47	3.00 %	11/01/2047
SF 2002B DSR	GNMA MBS	42.01	5.00 %	02/20/2039
SF 2002B REVENUE TE	INVESTMENT AGREEMENT	257,623.01	4.60 %	11/01/2032
SF 2002B DSR	MONEY MARKET	2,579.81	0.03 %	Short Term
SF 2002B REVENUE TAX	MONEY MARKET	2,426.80	0.03 %	Short Term
SF 2002B REVENUE TE	MONEY MARKET	332,944.91	0.03 %	Short Term
		<u>\$7,090,615.92</u>		
SF 2014A DSR	GNMA MBS	\$35,649.82	5.00 %	02/20/2039
SF 2014A DSR	GNMA MBS	71,412.74	3.00 %	07/15/2045
SF 2014A DSR	MONEY MARKET	445,356.22	0.03 %	Short Term
SF 2014A Revenue	MONEY MARKET	1,254,201.37	0.03 %	Short Term
		<u>\$1,806,620.15</u>		
SF 2015A DSR	FEDERAL HOME LOAN MORTGAGE CORP	\$1,855,000.00	6.25 %	07/15/2032
SF 2015A DSR	GNMA MBS	252,395.92	3.00 %	07/15/2045
SF 2015A DSR	MONEY MARKET	44,104.08	0.03 %	Short Term
SF 2015A REVENUE	MONEY MARKET	2,820,320.55	0.03 %	Short Term
		<u>\$4,971,820.55</u>		
SF 2015B DSR	FEDERAL NATIONAL MORTGAGE ASSOCIATION	\$1,275,000.00	6.63 %	11/15/2030
SF 2015B REVENUE	MONEY MARKET	524,488.96	0.03 %	Short Term
		<u>\$1,799,488.96</u>		
SF 2017A REDEMPTION CI	MONEY MARKET	\$0.35	0.03 %	Short Term
SF 2017A REVENUE	MONEY MARKET	470,549.06	0.03 %	Short Term
		<u>\$470,549.41</u>		
SF 2017B DSR	FGLMC	\$154,226.77	2.50 %	08/01/2046
SF 2017B DSR	FGLMC	154,876.64	3.00 %	12/01/2046
SF 2017B DSR	FGLMC	266,651.87	2.50 %	04/01/2046
SF 2017B DSR	GNMA MBS	70,579.72	4.00 %	02/20/2041
REDEMPTION CII 2017B	MONEY MARKET	125,000.00	0.03 %	Short Term
SF 2017B DSR	MONEY MARKET	128,929.72	0.03 %	Short Term
SF 2017B REDEMPTION CII	MONEY MARKET	847.22	0.03 %	Short Term
SF 2017B REVENUE	MONEY MARKET	2,058,448.81	0.03 %	Short Term
		<u>\$2,959,560.75</u>		
SF 2017CDE DSR	FEDERAL HOME LOAN MORTGAGE CORP	\$955,000.00	6.25 %	07/15/2032
SF 2017CDE DSR	GNMA MBS	421,618.24	3.00 %	07/15/2045
SF 2017CDE DS CI	MONEY MARKET	7,615.56	0.03 %	Short Term
SF 2017CDE DSR	MONEY MARKET	72,854.56	0.03 %	Short Term
SF 2017CDE REDEMPTION CI	MONEY MARKET	1,065,000.00	0.03 %	Short Term
SF 2017CDE REVENUE	MONEY MARKET	3,662,980.74	0.03 %	Short Term
		<u>\$6,185,069.10</u>		



Issue	Investment Type	Amount	Interest Rate	Maturity Date
SF 2018AB DSR	FGLMC	\$188,328.53	3.00 %	11/01/2046
SF 2018AB DSR	FNMA	327,571.72	3.00 %	11/01/2047
SF 2018AB DS CI	MONEY MARKET	10,382.22	0.03 %	Short Term
SF 2018AB DSR	MONEY MARKET	189,954.35	0.03 %	Short Term
SF 2018AB REDEMPTION CI	MONEY MARKET	1,440,000.00	0.03 %	Short Term
SF 2018AB REVENUE	MONEY MARKET	4,382,187.53	0.03 %	Short Term
		<u>\$6,538,424.35</u>		
SF 2018C DS CI	MONEY MARKET	\$35,058.06	0.03 %	Short Term
SF 2018C REDEMPTION CI	MONEY MARKET	4,545,000.00	0.03 %	Short Term
SF 2018C REVENUE	MONEY MARKET	2,721,705.61	0.03 %	Short Term
		<u>\$7,301,763.67</u>		
SF 2018D DSR	FGLMC	\$169,061.31	2.50 %	08/01/2046
SF 2018D DSR	FGLMC	821,237.75	2.50 %	04/01/2046
SF 2018D DSR	GNMA MBS	12,183.66	5.00 %	02/20/2039
SF 2018D DSR	GNMA MBS	69,678.02	7.00 %	01/20/2039
SF 2018D DS CI	MONEY MARKET	9,482.28	0.03 %	Short Term
SF 2018D DSR	MONEY MARKET	265,709.04	0.03 %	Short Term
SF 2018D REDEMPTION CI	MONEY MARKET	1,410,000.00	0.03 %	Short Term
SF 2018D REVENUE	MONEY MARKET	908,381.66	0.03 %	Short Term
		<u>\$3,665,733.72</u>		
SF 2019ABC DS CI	MONEY MARKET	\$37,716.46	0.03 %	Short Term
SF 2019ABC REDEMPTION CI	MONEY MARKET	4,210,000.00	0.03 %	Short Term
SF 2019ABC REVENUE	MONEY MARKET	4,541,434.15	0.03 %	Short Term
		<u>\$8,789,150.61</u>		
SF 2019DE DSR	FGLMC	\$133,222.01	2.50 %	08/01/2046
SF 2019DE DSR	FGLMC	270,132.07	2.50 %	04/01/2046
SF 2019DE DSR	FGLMC	473,436.57	3.00 %	11/01/2046
SF 2019DE DSR	GNMA MBS	65,959.83	5.00 %	02/20/2039
SF 2019DE DS CI	MONEY MARKET	25,971.67	0.03 %	Short Term
SF 2019DE DSR	MONEY MARKET	1,543,702.34	0.03 %	Short Term
SF 2019DE REBATE	MONEY MARKET	867.71	0.03 %	Short Term
SF 2019DE REDEMPTION CI	MONEY MARKET	3,885,000.00	0.03 %	Short Term
SF 2019DE REVENUE	MONEY MARKET	3,382,627.97	0.03 %	Short Term
		<u>\$9,780,920.17</u>		
SF 2019FG COI	MONEY MARKET	\$4,616.09	0.03 %	Short Term
SF 2019FG LOAN-RECYCLING	MONEY MARKET	10,754.19	0.03 %	Short Term
SF 2019FG REVENUE	MONEY MARKET	919,869.30	0.03 %	Short Term
		<u>\$935,239.58</u>		
SF 2019HI COI	MONEY MARKET	25,117.49	0.03 %	Short Term
SF 2019HI DS CI	MONEY MARKET	26,709.22	0.03 %	Short Term
SF 2019HI REDEMPTION CI	MONEY MARKET	3,825,000.00	0.03 %	Short Term
SF 2019HI REVENUE	MONEY MARKET	2,899,282.11	0.03 %	Short Term
		<u>\$6,776,108.82</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
SF 2019JKL DSR	GNMA MBS	\$546.17	5.00 %	02/20/2039
SF 2019JKL DSR	GNMA MBS	1,094.06	3.00 %	07/15/2045
SF 2019JKL DS CI	MONEY MARKET	15,299.99	0.03 %	Short Term
SF 2019JKL DSR	MONEY MARKET	1,034,859.70	0.03 %	Short Term
SF 2019JKL REDEMPTION CI	MONEY MARKET	2,590,000.00	0.03 %	Short Term
SF 2019JKL REVENUE	MONEY MARKET	1,325,870.28	0.03 %	Short Term
		<u>\$4,967,670.20</u>		
SF 2020ABC COI	MONEY MARKET	\$17,328.24	0.03 %	Short Term
SF 2020ABC DS CI	MONEY MARKET	5,373.00	0.03 %	Short Term
SF 2020ABC REDEMPTION CI	MONEY MARKET	645,000.00	0.03 %	Short Term
SF 2020ABC REVENUE	MONEY MARKET	2,446,116.47	0.03 %	Short Term
		<u>\$3,113,817.71</u>		
SF 2020DEF DSR	FEDERAL NATIONAL MORTGAGE ASSOCIATION	\$360,000.00	6.63 %	11/15/2030
SF 2020DEF ACQUISITION	MONEY MARKET	1,332.00	0.03 %	Short Term
SF 2020DEF COI	MONEY MARKET	5,342.36	0.03 %	Short Term
SF 2020DEF DS CI	MONEY MARKET	4,733.98	0.03 %	Short Term
SF 2020DEF DSR	MONEY MARKET	20,000.00	0.03 %	Short Term
SF 2020DEF REDEMPTION CI	MONEY MARKET	1,395,000.00	0.03 %	Short Term
SF 2020DEF REVENUE	MONEY MARKET	1,183,506.12	0.03 %	Short Term
		<u>\$2,969,914.46</u>		
SF 2020GHI ACQUISITION	MONEY MARKET	\$15,011,892.00	0.03 %	Short Term
SF 2020GHI COI	MONEY MARKET	18,537.74	0.03 %	Short Term
SF 2020GHI DS CI	MONEY MARKET	153.52	0.03 %	Short Term
SF 2020GHI REDEMPTION CI	MONEY MARKET	175,000.00	0.03 %	Short Term
SF 2020GHI REVENUE	MONEY MARKET	269,388.78	0.03 %	Short Term
		<u>\$15,474,972.04</u>		
SFMB SURPLUS ASSETS	FEDERAL NATIONAL MORTGAGE ASSOCIATION	\$1,700,000.00	6.63 %	11/15/2030
SFMB SURPLUS ASSETS	FGLMC	870.10	3.00 %	06/01/2046
SFMB SURPLUS ASSETS	FGLMC	1,315.87	3.00 %	12/01/2046
SFMB SURPLUS ASSETS	FGLMC	3,449.04	3.00 %	11/01/2046
SFMB SURPLUS ASSETS	FGLMC	4,421.28	2.50 %	04/01/2046
SFMB SURPLUS ASSETS	FNMA	4,913.71	3.00 %	11/01/2047
SFMB SURPLUS ASSETS	GNMA MBS	48,733.64	3.00 %	07/15/2045
SFMB SURPLUS ASSETS	GNMA MBS	117,948.37	5.00 %	02/20/2039
SFMB SURPLUS ASSETS	GNMA MBS	618,617.35	6.50 %	04/20/2039
SFMB SURPLUS ASSETS	MONEY MARKET	7,188,154.18	0.03 %	Short Term
SFMB SURPLUS ASSETS	US GOV	255,000.00	0.00 %	02/15/2031
		<u>\$9,943,423.54</u>		
	<b>Investment Type</b>	<b>Amount</b>		
	FEDERAL HOME LOAN MORTGAGE CORP	\$9,304,000.00		
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,335,000.00		
	FGLMC	3,659,257.94		
	FNMA	332,912.90		
	GNMA MBS	2,424,427.97		
	INVESTMENT AGREEMENT	27,827,907.91		
	MONEY MARKET	91,064,722.88		
	US GOV	255,000.00		
		<u>\$138,203,229.60</u>		

# Single Family Homeownership Bonds Indenture

## Summary of Assets and Liabilities as of 12/31/2020

Bond Issue	Bonds Outstanding	Outstanding Second Mortgage Principal Balance	GNMA Security Balance	Total Investments	Total Assets	Net Assets
SFPB2011AA	855,000	-	9,851,533	201,781	10,053,313	9,198,313
SFPB2013AA	8,160,000	-	0	525,280	525,280	(7,634,720)
SFPB2017AA	26,183,742	-	25,591,803	683,817	26,275,620	91,878
SFPB2018AA	46,644,122	1,552,779	46,338,939	1,058,948	48,950,666	2,306,544
SFPB2018BB	59,303,759	1,994,072	58,301,584	1,879,679	62,175,335	2,871,576
SFPB2019AA	53,278,253	-	53,205,986	248,952	53,454,938	176,685
SFPB2019BB	64,836,805	-	62,494,592	2,556,573	65,051,165	214,360
SFPB2019CC	62,664,222	-	61,065,331	1,894,162	62,959,493	295,271
SFPB2020AA	54,010,016	-	53,944,062	216,942	54,161,003	150,987
SFPB2020BB	44,334,402	-	44,267,691	195,336	44,463,027	128,625
Surplus Account	0	-	0	2,790,732	2,790,732	2,790,732
<b>TOTAL</b>	<b>420,270,321</b>	<b>3,546,851</b>	<b>415,061,520</b>	<b>12,252,201</b>	<b>430,860,572</b>	<b>10,590,251</b>

## Bonds Outstanding

Series	Tax Status	Class	Principal Amount Issued	Outstanding Principal Amount
2011AA	Taxable	I	39,200,000	855,000
SFPB2009AA-1/2011AA			39,200,000	855,000
2013AA	Taxable	I	53,630,000	8,160,000
SFPB2013AA			53,630,000	8,160,000
2017AA	Taxable	I	50,168,626	26,183,742
SFPB2017AA			50,168,626	26,183,742
2018AA	non-AMT	I	73,115,747	46,644,122
SFPB2018AA			73,115,747	46,644,122
2018BB-1	non-AMT	I	46,739,335	30,879,491
2018BB-2	Taxable	I	42,739,335	28,424,268
SFPB2018BB			89,478,670	59,303,759
2019AA	Taxable	I	59,202,830	53,278,253
SFPB2019AA			59,202,830	53,278,253
2019BB-1	Taxable	I	49,861,602	43,184,582
2019BB-2	Taxable	I	25,000,000	21,652,223
SFPB2019BB			74,861,602	64,836,805
2019CC	Taxable	I	65,000,000	62,664,222
SFPB2019CC			65,000,000	62,664,222
2020AA	Taxable	I	55,000,000	54,010,016
SFPB2020AA			55,000,000	54,010,016
2020BB	Taxable	I	45,396,705	44,334,402
SFPB2020BB			45,396,705	44,334,402
Total Single Family Homeownership Bonds			605,054,180	420,270,321

## List of Unscheduled Redemptions

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF11AA	I	non-AMT	Serials	11/01/2011	\$245,000	Special Redemption (SP)
SF11AA	I	non-AMT	11/01/2026	11/01/2011	\$70,000	
SF11AA	I	non-AMT	11/01/2028	11/01/2011	\$90,000	
SF11AA	I	non-AMT	05/01/2029	11/01/2011	\$70,000	
SF09AA	I	non-AMT	11/01/2041	11/01/2011	\$710,000	
SF11AA	I	non-AMT	Serials	11/01/2012	\$195,000	SP
SF11AA	I	non-AMT	11/01/2026	11/01/2012	\$95,000	
SF11AA	I	non-AMT	11/01/2028	11/01/2012	\$725,000	
SF11AA	I	non-AMT	05/01/2029	11/01/2012	\$95,000	
SF09AA	I	non-AMT	11/01/2041	11/01/2012	\$1,740,000	
SF11AA	I	non-AMT	Serials	05/01/2013	\$635,000	SP
SF11AA	I	non-AMT	11/01/2026	05/01/2013	\$205,000	
SF11AA	I	non-AMT	11/01/2028	05/01/2013	\$590,000	
SF11AA	I	non-AMT	05/01/2029	05/01/2013	\$215,000	
SF09AA	I	non-AMT	11/01/2041	05/01/2013	\$56,350,000	
SF11AA	I	non-AMT	Serials	11/01/2013	\$1,390,000	Refunding (R)
SF11AA	I	non-AMT	11/01/2026	11/01/2013	\$470,000	
SF11AA	I	non-AMT	11/01/2028	11/01/2013	\$710,000	
SF11AA	I	non-AMT	05/01/2029	11/01/2013	\$480,000	
SF11AA	I	non-AMT	Serials	05/01/2014	\$610,000	
SF11AA	I	non-AMT	11/01/2026	05/01/2014	\$215,000	SP
SF11AA	I	non-AMT	11/01/2028	05/01/2014	\$745,000	
SF11AA	I	non-AMT	05/01/2029	05/01/2014	\$220,000	
SF11AA	I	non-AMT	Serials	11/01/2014	\$1,685,000	
SF11AA	I	non-AMT	11/01/2026	11/01/2014	\$620,000	
SF11AA	I	non-AMT	11/01/2028	11/01/2014	\$710,000	SP
SF11AA	I	non-AMT	05/01/2029	11/01/2014	\$635,000	
SF11AA	I	non-AMT	Serials	05/01/2015	\$1,450,000	
SF11AA	I	non-AMT	11/01/2026	05/01/2015	\$570,000	
SF11AA	I	non-AMT	11/01/2028	05/01/2015	\$675,000	
SF11AA	I	non-AMT	05/01/2029	05/01/2015	\$585,000	SP
SF11AA	I	non-AMT	Serials	11/01/2015	\$1,220,000	
SF11AA	I	non-AMT	11/01/2026	11/01/2015	\$480,000	
SF11AA	I	non-AMT	11/01/2028	11/01/2015	\$635,000	
SF11AA	I	non-AMT	05/01/2029	11/01/2015	\$495,000	
SF11AA	I	non-AMT	Serials	05/01/2016	\$1,255,000	SP
SF11AA	I	non-AMT	11/01/2026	05/01/2016	\$530,000	
SF11AA	I	non-AMT	11/01/2028	05/01/2016	\$605,000	
SF11AA	I	non-AMT	05/01/2029	05/01/2016	\$545,000	
SF11AA	I	non-AMT	Serials	11/01/2016	\$715,000	
SF11AA	I	non-AMT	11/01/2026	11/01/2016	\$355,000	SP
SF11AA	I	non-AMT	11/01/2028	11/01/2016	\$565,000	
SF11AA	I	non-AMT	05/01/2029	11/01/2016	\$355,000	
SF11AA	I	non-AMT	Serials	05/01/2017	\$495,000	
SF11AA	I	non-AMT	11/01/2026	05/01/2017	\$245,000	
SF11AA	I	non-AMT	11/01/2028	05/01/2017	\$540,000	SP
SF11AA	I	non-AMT	05/01/2029	05/01/2017	\$250,000	
SF11AA	I	non-AMT	Serials	11/01/2017	\$670,000	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF11AA	I	non-AMT	11/01/2026	11/01/2017	\$370,000	Special Redemption (SP)
SF11AA	I	non-AMT	11/01/2028	11/01/2017	\$500,000	SP
SF11AA	I	non-AMT	05/01/2029	11/01/2017	\$370,000	SP
SF11AA	I	non-AMT	Serials	05/01/2018	\$40,000	SP
SF11AA	I	non-AMT	11/01/2026	05/01/2018	\$30,000	SP
SF11AA	I	non-AMT	11/01/2028	05/01/2018	\$475,000	SP
SF11AA	I	non-AMT	05/01/2029	05/01/2018	\$30,000	SP
SF11AA	I	non-AMT	11/01/2028	11/01/2018	\$435,000	SP
SF11AA	I	non-AMT	05/01/2029	11/01/2018	\$400,000	SP
SF11AA	I	non-AMT	11/01/2028	05/01/2019	\$425,000	SP
SF11AA	I	non-AMT	05/01/2029	05/01/2019	\$230,000	SP
SF11AA	I	non-AMT	11/01/2026	11/01/2019	\$150,000	SP
SF11AA	I	non-AMT	11/01/2028	11/01/2019	\$395,000	SP
SF11AA	I	non-AMT	05/01/2029	11/01/2019	\$100,000	SP
SF11AA	I	non-AMT	11/01/2026	05/01/2020	\$100,000	SP
SF11AA	I	non-AMT	11/01/2028	05/01/2020	\$370,000	SP
SF11AA	I	non-AMT	11/01/2026	11/01/2020	\$450,000	SP
SF11AA	I	non-AMT	11/01/2028	11/01/2020	\$345,000	SP
<b>SFPB2009AA-1/2011AA</b>					<b>\$88,970,000</b>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF2013AA	I	Taxable	09/01/2041	06/01/2013	\$605,000	Special Redemption (SP)
SF2013AA	I	Taxable	09/01/2041	07/01/2013	\$1,110,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2013	\$810,000	SP
SF2013AA	I	Taxable	09/01/2041	08/31/2013	\$775,000	SP
SF2013AA	I	Taxable	09/01/2041	10/01/2013	\$925,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2013	\$305,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2013	\$385,000	SP
SF2013AA	I	Taxable	09/01/2041	01/01/2014	\$495,000	SP
SF2013AA	I	Taxable	09/01/2041	02/01/2014	\$395,000	SP
SF2013AA	I	Taxable	09/01/2041	03/01/2014	\$715,000	SP
SF2013AA	I	Taxable	09/01/2041	04/01/2014	\$460,000	SP
SF2013AA	I	Taxable	09/01/2041	05/01/2014	\$380,000	SP
SF2013AA	I	Taxable	09/01/2041	06/01/2014	\$545,000	SP
SF2013AA	I	Taxable	09/01/2041	07/01/2014	\$875,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2014	\$1,170,000	SP
SF2013AA	I	Taxable	09/01/2041	09/01/2014	\$1,405,000	SP
SF2013AA	I	Taxable	09/01/2041	10/01/2014	\$1,250,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2014	\$685,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2014	\$395,000	SP
SF2013AA	I	Taxable	09/01/2041	01/01/2015	\$1,300,000	SP
SF2013AA	I	Taxable	09/01/2041	02/01/2015	\$1,185,000	SP
SF2013AA	I	Taxable	09/01/2041	03/01/2015	\$580,000	SP
SF2013AA	I	Taxable	09/01/2041	04/01/2015	\$210,000	SP
SF2013AA	I	Taxable	09/01/2041	05/01/2015	\$1,065,000	SP
SF2013AA	I	Taxable	09/01/2041	06/01/2015	\$1,080,000	SP
SF2013AA	I	Taxable	09/01/2041	07/01/2015	\$670,000	SP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF2013AA	I	Taxable	09/01/2041	08/01/2015	\$1,235,000	Special Redemption (SP)
SF2013AA	I	Taxable	09/01/2041	09/01/2015	\$700,000	SP
SF2013AA	I	Taxable	09/01/2041	10/01/2015	\$1,210,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2015	\$775,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2015	\$785,000	SP
SF2013AA	I	Taxable	09/01/2041	01/01/2016	\$695,000	SP
SF2013AA	I	Taxable	09/01/2041	02/01/2016	\$730,000	SP
SF2013AA	I	Taxable	09/01/2041	03/01/2016	\$1,355,000	SP
SF2013AA	I	Taxable	09/01/2041	04/01/2016	\$475,000	SP
SF2013AA	I	Taxable	09/01/2041	05/01/2016	\$310,000	SP
SF2013AA	I	Taxable	09/01/2041	06/01/2016	\$430,000	SP
SF2013AA	I	Taxable	09/01/2041	07/01/2016	\$825,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2016	\$860,000	SP
SF2013AA	I	Taxable	09/01/2041	09/01/2016	\$265,000	SP
SF2013AA	I	Taxable	09/01/2041	10/01/2016	\$690,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2016	\$260,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2016	\$770,000	SP
SF2013AA	I	Taxable	09/01/2041	01/01/2017	\$795,000	SP
SF2013AA	I	Taxable	09/01/2041	02/01/2017	\$685,000	SP
SF2013AA	I	Taxable	09/01/2041	03/01/2017	\$255,000	SP
SF2013AA	I	Taxable	09/01/2041	04/01/2017	\$765,000	SP
SF2013AA	I	Taxable	09/01/2041	05/01/2017	\$300,000	SP
SF2013AA	I	Taxable	09/01/2041	06/01/2017	\$560,000	SP
SF2013AA	I	Taxable	09/01/2041	07/01/2017	\$175,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2017	\$230,000	SP
SF2013AA	I	Taxable	09/01/2041	09/01/2017	\$280,000	SP
SF2013AA	I	Taxable	09/01/2041	10/01/2017	\$225,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2017	\$780,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2017	\$15,000	SP
SF2013AA	I	Taxable	09/01/2041	01/01/2018	\$435,000	SP
SF2013AA	I	Taxable	09/01/2041	02/01/2018	\$485,000	SP
SF2013AA	I	Taxable	09/01/2041	03/01/2018	\$155,000	SP
SF2013AA	I	Taxable	09/01/2041	04/01/2018	\$185,000	SP
SF2013AA	I	Taxable	09/01/2041	05/01/2018	\$480,000	SP
SF2013AA	I	Taxable	09/01/2041	06/01/2018	\$235,000	SP
SF2013AA	I	Taxable	09/01/2041	07/01/2018	\$100,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2018	\$355,000	SP
SF2013AA	I	Taxable	09/01/2041	09/01/2018	\$120,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2018	\$25,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2018	\$10,000	SP
SF2013AA	I	Taxable	09/01/2041	01/01/2019	\$250,000	SP
SF2013AA	I	Taxable	09/01/2041	02/01/2019	\$140,000	SP
SF2013AA	I	Taxable	09/01/2041	03/01/2019	\$295,000	SP
SF2013AA	I	Taxable	09/01/2041	04/01/2019	\$175,000	SP
SF2013AA	I	Taxable	09/01/2041	05/01/2019	\$75,000	SP
SF2013AA	I	Taxable	09/01/2041	06/01/2019	\$115,000	SP
SF2013AA	I	Taxable	09/01/2041	07/01/2019	\$400,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2019	\$175,000	SP
SF2013AA	I	Taxable	09/01/2041	09/01/2019	\$440,000	SP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF2013AA	I	Taxable	09/01/2041	10/01/2019	\$475,000	Special Redemption (SP)
SF2013AA	I	Taxable	09/01/2041	11/01/2019	\$165,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2019	\$240,000	SP
SF2013AA	I	Taxable	09/01/2041	01/01/2020	\$275,000	SP
SF2013AA	I	Taxable	09/01/2041	02/01/2020	\$80,000	SP
SF2013AA	I	Taxable	09/01/2041	03/01/2020	\$85,000	SP
SF2013AA	I	Taxable	09/01/2041	04/01/2020	\$310,000	SP
SF2013AA	I	Taxable	09/01/2041	05/01/2020	\$155,000	SP
SF2013AA	I	Taxable	09/01/2041	06/01/2020	\$165,000	SP
SF2013AA	I	Taxable	09/01/2041	07/01/2020	\$195,000	SP
SF2013AA	I	Taxable	09/01/2041	08/01/2020	\$135,000	SP
SF2013AA	I	Taxable	09/01/2041	09/01/2020	\$360,000	SP
SF2013AA	I	Taxable	09/01/2041	10/01/2020	\$300,000	SP
SF2013AA	I	Taxable	09/01/2041	11/01/2020	\$420,000	SP
SF2013AA	I	Taxable	09/01/2041	12/01/2020	\$250,000	SP
<b>SFPB2013AA</b>					<b>\$45,470,000</b>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF17AA	I	Taxable	09/01/2047	10/01/2017	\$65,736	Special Redemption (SP)
SF17AA	I	Taxable	09/01/2047	11/01/2017	\$66,988	SP
SF17AA	I	Taxable	09/01/2047	12/01/2017	\$66,549	SP
SF17AA	I	Taxable	09/01/2047	01/01/2018	\$70,663	SP
SF17AA	I	Taxable	09/01/2047	02/01/2018	\$67,075	SP
SF17AA	I	Taxable	09/01/2047	03/01/2018	\$66,115	SP
SF17AA	I	Taxable	09/01/2047	04/01/2018	\$310,959	SP
SF17AA	I	Taxable	09/01/2047	05/01/2018	\$67,804	SP
SF17AA	I	Taxable	09/01/2047	06/01/2018	\$592,711	SP
SF17AA	I	Taxable	09/01/2047	07/01/2018	\$67,217	SP
SF17AA	I	Taxable	09/01/2047	08/01/2018	\$67,030	SP
SF17AA	I	Taxable	09/01/2047	09/01/2018	\$67,521	SP
SF17AA	I	Taxable	09/01/2047	10/01/2018	\$333,749	SP
SF17AA	I	Taxable	09/01/2047	11/01/2018	\$67,444	SP
SF17AA	I	Taxable	09/01/2047	12/01/2018	\$67,842	SP
SF17AA	I	Taxable	09/01/2047	01/01/2019	\$325,206	SP
SF17AA	I	Taxable	09/01/2047	02/01/2019	\$68,090	SP
SF17AA	I	Taxable	09/01/2047	03/01/2019	\$324,779	SP
SF17AA	I	Taxable	09/01/2047	04/01/2019	\$646,826	SP
SF17AA	I	Taxable	09/01/2047	05/01/2019	\$263,307	SP
SF17AA	I	Taxable	09/01/2047	06/01/2019	\$67,864	SP
SF17AA	I	Taxable	09/01/2047	07/01/2019	\$1,206,223	SP
SF17AA	I	Taxable	09/01/2047	08/01/2019	\$605,396	SP
SF17AA	I	Taxable	09/01/2047	09/01/2019	\$1,172,958	SP
SF17AA	I	Taxable	09/01/2047	10/01/2019	\$1,188,946	SP
SF17AA	I	Taxable	09/01/2047	11/01/2019	\$1,302,999	SP
SF17AA	I	Taxable	09/01/2047	12/01/2019	\$2,233,604	SP
SF17AA	I	Taxable	09/01/2047	01/01/2020	\$2,095,724	SP
SF17AA	I	Taxable	09/01/2047	02/01/2020	\$1,148,988	SP

SF17AA	I	Taxable	09/01/2047	03/01/2020	\$1,555,957	SP
--------	---	---------	------------	------------	-------------	----

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF17AA	I	Taxable	09/01/2047	04/01/2020	\$526,907	Special Redemption (SP)
SF17AA	I	Taxable	09/01/2047	05/01/2020	\$842,839	SP
SF17AA	I	Taxable	09/01/2047	06/01/2020	\$50,257	SP
SF17AA	I	Taxable	09/01/2047	07/01/2020	\$500,853	SP
SF17AA	I	Taxable	09/01/2047	08/01/2020	\$1,000,473	SP
SF17AA	I	Taxable	09/01/2047	09/01/2020	\$1,700,429	SP
SF17AA	I	Taxable	09/01/2047	10/01/2020	\$543,791	SP
SF17AA	I	Taxable	09/01/2047	11/01/2020	\$858,953	SP
SF17AA	I	Taxable	09/01/2047	12/01/2020	\$1,708,112	SP
<b>SF2017AA</b>					<u><u>\$23,984,884</u></u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SF2018AA	I	non-AMT	03/01/2048	04/01/2018	\$99,909	Special Redemption (SP)
SF2018AA	I	non-AMT	03/01/2048	05/01/2018	\$99,824	SP
SF2018AA	I	non-AMT	03/01/2048	06/01/2018	\$100,012	SP
SF2018AA	I	non-AMT	03/01/2048	07/01/2018	\$100,400	SP
SF2018AA	I	non-AMT	03/01/2048	08/01/2018	\$453,826	SP
SF2018AA	I	non-AMT	03/01/2048	09/01/2018	\$99,815	SP
SF2018AA	I	non-AMT	03/01/2048	10/01/2018	\$329,435	SP
SF2018AA	I	non-AMT	03/01/2048	11/01/2018	\$117,972	SP
SF2018AA	I	non-AMT	03/01/2048	12/01/2018	\$383,177	SP
SF2018AA	I	non-AMT	03/01/2048	01/01/2019	\$100,574	SP
SF2018AA	I	non-AMT	03/01/2048	02/01/2019	\$100,414	SP
SF2018AA	I	non-AMT	03/01/2048	03/01/2019	\$379,359	SP
SF2018AA	I	non-AMT	03/01/2048	04/01/2019	\$937,365	SP
SF2018AA	I	non-AMT	03/01/2048	05/01/2019	\$343,050	SP
SF2018AA	I	non-AMT	03/01/2048	06/01/2019	\$732,686	SP
SF2018AA	I	non-AMT	03/01/2048	07/01/2019	\$683,576	SP
SF2018AA	I	non-AMT	03/01/2048	08/01/2019	\$855,032	SP
SF2018AA	I	non-AMT	03/01/2048	09/01/2019	\$2,015,544	SP
SF2018AA	I	non-AMT	03/01/2048	10/01/2019	\$872,095	SP
SF2018AA	I	non-AMT	03/01/2048	11/01/2019	\$747,556	SP
SF2018AA	I	non-AMT	03/01/2048	12/01/2019	\$1,318,464	SP
SF2018AA	I	non-AMT	03/01/2048	01/01/2020	\$2,136,567	SP
SF2018AA	I	non-AMT	03/01/2048	02/01/2020	\$783,701	SP
SF2018AA	I	non-AMT	03/01/2048	03/01/2020	\$1,224,456	SP
SF2018AA	I	non-AMT	03/01/2048	04/01/2020	\$1,221,310	SP
SF2018AA	I	non-AMT	03/01/2048	05/01/2020	\$825,264	SP
SF2018AA	I	non-AMT	03/01/2048	06/01/2020	\$1,437,699	SP
SF2018AA	I	non-AMT	03/01/2048	07/01/2020	\$906,991	SP
SF2018AA	I	non-AMT	03/01/2048	08/01/2020	\$1,628,422	SP
SF2018AA	I	non-AMT	03/01/2048	09/01/2020	\$837,977	SP
SF2018AA	I	non-AMT	03/01/2048	10/01/2020	\$737,840	SP
SF2018AA	I	non-AMT	03/01/2048	11/01/2020	\$1,107,995	SP
SF2018AA	I	non-AMT	03/01/2048	12/01/2020	\$2,753,318	SP
<b>SFPB2018AA</b>					<u><u>\$26,471,625</u></u>	



Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SFPB2018BB-1	I	non-AMT	11/01/2048	12/01/2018	\$55,956	Special Redemption (SP)
SFPB2018BB-2	I	Taxable	11/01/2048	12/01/2018	\$51,157	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	01/01/2019	\$56,721	SP
SFPB2018BB-2	I	Taxable	11/01/2048	01/01/2019	\$51,904	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	02/01/2019	\$56,762	SP
SFPB2018BB-2	I	Taxable	11/01/2048	02/01/2019	\$51,918	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	03/01/2019	\$57,003	SP
SFPB2018BB-2	I	Taxable	11/01/2048	03/01/2019	\$52,145	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	04/01/2019	\$59,280	SP
SFPB2018BB-2	I	Taxable	11/01/2048	04/01/2019	\$53,085	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	05/01/2019	\$58,883	SP
SFPB2018BB-2	I	Taxable	11/01/2048	05/01/2019	\$54,036	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	06/01/2019	\$220,671	SP
SFPB2018BB-2	I	Taxable	11/01/2048	06/01/2019	\$201,803	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	07/01/2019	\$59,262	SP
SFPB2018BB-2	I	Taxable	11/01/2048	07/01/2019	\$54,220	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	08/01/2019	\$153,833	SP
SFPB2018BB-2	I	Taxable	11/01/2048	08/01/2019	\$140,701	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	09/01/2019	\$589,902	SP
SFPB2018BB-2	I	Taxable	11/01/2048	09/01/2019	\$539,450	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	10/01/2019	\$1,164,733	SP
SFPB2018BB-2	I	Taxable	11/01/2048	10/01/2019	\$1,268,212	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	11/01/2019	\$1,700,706	SP
SFPB2018BB-2	I	Taxable	11/01/2048	11/01/2019	\$1,455,892	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	12/01/2019	\$1,389,374	SP
SFPB2018BB-2	I	Taxable	11/01/2048	12/01/2019	\$1,270,391	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	01/01/2020	\$1,487,121	SP
SFPB2018BB-2	I	Taxable	11/01/2048	01/01/2020	\$1,359,756	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	02/01/2020	\$1,341,741	SP
SFPB2018BB-2	I	Taxable	11/01/2048	02/01/2020	\$1,193,106	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	03/01/2020	\$593,584	SP
SFPB2018BB-2	I	Taxable	11/01/2048	03/01/2020	\$619,793	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	04/01/2020	\$695,024	SP
SFPB2018BB-2	I	Taxable	11/01/2048	04/01/2020	\$635,389	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	05/01/2020	\$1,368,521	SP
SFPB2018BB-2	I	Taxable	11/01/2048	05/01/2020	\$1,147,842	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	06/01/2020	\$263,761	SP
SFPB2018BB-2	I	Taxable	11/01/2048	06/01/2020	\$241,171	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	07/01/2020	\$600,421	SP
SFPB2018BB-2	I	Taxable	11/01/2048	07/01/2020	\$438,144	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	08/01/2020	\$782,136	SP
SFPB2018BB-2	I	Taxable	11/01/2048	08/01/2020	\$715,331	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	09/01/2020	\$566,367	SP
SFPB2018BB-2	I	Taxable	11/01/2048	09/01/2020	\$397,854	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	10/01/2020	\$996,206	SP
SFPB2018BB-2	I	Taxable	11/01/2048	10/01/2020	\$911,237	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	11/01/2020	\$1,189,356	SP
SFPB2018BB-2	I	Taxable	11/01/2048	11/01/2020	\$1,087,858	SP
SFPB2018BB-1	I	non-AMT	11/01/2048	12/01/2020	\$352,520	SP

SFPB2018BB-2	I	Taxable	11/01/2048	12/01/2020	\$322,672	SP
<b>SFPB2018BB</b>					<u>\$30,174,911</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SFPB2019AA	I	Taxable	08/01/2049	09/01/2019	\$75,282	Special Redemption (SP)
SFPB2019AA	I	Taxable	08/01/2049	10/01/2019	\$74,153	SP
SFPB2019AA	I	Taxable	08/01/2049	11/01/2019	\$74,538	SP
SFPB2019AA	I	Taxable	08/01/2049	12/01/2019	\$76,882	SP
SFPB2019AA	I	Taxable	08/01/2049	01/01/2020	\$74,610	SP
SFPB2019AA	I	Taxable	08/01/2049	02/01/2020	\$75,027	SP
SFPB2019AA	I	Taxable	08/01/2049	03/01/2020	\$360,523	SP
SFPB2019AA	I	Taxable	08/01/2049	04/01/2020	\$77,533	SP
SFPB2019AA	I	Taxable	08/01/2049	05/01/2020	\$76,008	SP
SFPB2019AA	I	Taxable	08/01/2049	06/01/2020	\$76,285	SP
SFPB2019AA	I	Taxable	08/01/2049	07/01/2020	\$344,711	SP
SFPB2019AA	I	Taxable	08/01/2049	08/01/2020	\$436,296	SP
SFPB2019AA	I	Taxable	04/01/2050	09/01/2020	\$786,366	SP
SFPB2019AA	I	Taxable	04/01/2050	10/01/2020	\$1,275,074	SP
SFPB2019AA	I	Taxable	04/01/2050	11/01/2020	\$1,414,880	SP
SFPB2019AA	I	Taxable	04/01/2050	12/01/2020	\$626,409	SP
<b>SFPB2019AA</b>					<u>\$5,924,577</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SFPB2019BB-1	I	Taxable	08/01/2049	10/01/2019	\$62,340	Special Redemption (SP)
SFPB2019BB-1	I	Taxable	08/01/2049	11/01/2019	\$63,935	SP
SFPB2019BB-1	I	Taxable	08/01/2049	12/01/2019	\$63,202	SP
SFPB2019BB-1	I	Taxable	08/01/2049	01/01/2020	\$213,744	SP
SFPB2019BB-1	I	Taxable	08/01/2049	02/01/2020	\$63,862	SP
SFPB2019BB-1	I	Taxable	08/01/2049	03/01/2020	\$65,777	SP
SFPB2019BB-1	I	Taxable	08/01/2049	04/01/2020	\$275,720	SP
SFPB2019BB-1	I	Taxable	08/01/2049	05/01/2020	\$371,018	SP
SFPB2019BB-1	I	Taxable	08/01/2049	06/01/2020	\$239,903	SP
SFPB2019BB-1	I	Taxable	08/01/2049	07/01/2020	\$248,397	SP
SFPB2019BB-1	I	Taxable	08/01/2049	08/01/2020	\$270,351	SP
SFPB2019BB-1	I	Taxable	08/01/2049	09/01/2020	\$1,185,682	SP
SFPB2019BB-1	I	Taxable	08/01/2049	10/01/2020	\$976,843	SP
SFPB2019BB-1	I	Taxable	08/01/2049	11/01/2020	\$1,745,911	SP
SFPB2019BB-1	I	Taxable	08/01/2049	12/01/2020	\$830,335	SP
<b>SFPB2019BB-1</b>					<u>\$6,677,020</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SFPB2019BB-2	I	Taxable	08/01/2049	10/01/2019	\$31,256	Special Redemption (SP)
SFPB2019BB-2	I	Taxable	08/01/2049	11/01/2019	\$32,056	SP
SFPB2019BB-2	I	Taxable	08/01/2049	12/01/2019	\$31,689	SP
SFPB2019BB-2	I	Taxable	08/01/2049	01/01/2020	\$107,169	SP
SFPB2019BB-2	I	Taxable	08/01/2049	02/01/2020	\$32,019	SP
SFPB2019BB-2	I	Taxable	08/01/2049	03/01/2020	\$32,980	SP
SFPB2019BB-2	I	Taxable	08/01/2049	04/01/2020	\$138,243	SP
SFPB2019BB-2	I	Taxable	08/01/2049	05/01/2020	\$186,024	SP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SFPB2019BB-2	I	Taxable	08/01/2049	06/01/2020	\$120,285	Special Redemption (SP)
SFPB2019BB-2	I	Taxable	08/01/2049	07/01/2020	\$124,543	SP
SFPB2019BB-2	I	Taxable	08/01/2049	08/01/2020	\$135,550	SP
SFPB2019BB-2	I	Taxable	08/01/2049	09/01/2020	\$594,487	SP
SFPB2019BB-2	I	Taxable	08/01/2049	10/01/2020	\$489,777	SP
SFPB2019BB-2	I	Taxable	08/01/2049	11/01/2020	\$875,378	SP
SFPB2019BB-2	I	Taxable	08/01/2049	12/01/2020	\$416,321	SP
<b>SFPB2019BB-2</b>					<u>\$3,347,777</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SFPB2019CC	I	Taxable	01/01/2050	02/01/2020	\$89,317	Special Redemption (SP)
SFPB2019CC	I	Taxable	01/01/2050	03/01/2020	\$92,712	SP
SFPB2019CC	I	Taxable	01/01/2050	04/01/2020	\$91,627	SP
SFPB2019CC	I	Taxable	01/01/2050	05/01/2020	\$90,769	SP
SFPB2019CC	I	Taxable	01/01/2050	06/01/2020	\$94,235	SP
SFPB2019CC	I	Taxable	01/01/2050	07/01/2020	\$92,763	SP
SFPB2019CC	I	Taxable	01/01/2050	08/01/2020	\$93,242	SP
SFPB2019CC	I	Taxable	01/01/2050	09/01/2020	\$95,445	SP
SFPB2019CC	I	Taxable	01/01/2050	10/01/2020	\$694,284	SP
SFPB2019CC	I	Taxable	01/01/2050	11/01/2020	\$474,720	SP
SFPB2019CC	I	Taxable	01/01/2050	12/01/2020	\$426,664	SP
<b>SFPB2019CC</b>					<u>\$2,335,778</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SFPB2020AA	I	Taxable	04/01/2050	05/01/2020	\$80,027	Special Redemption (SP)
SFPB2020AA	I	Taxable	04/01/2050	06/01/2020	\$78,979	SP
SFPB2020AA	I	Taxable	04/01/2050	07/01/2020	\$78,933	SP
SFPB2020AA	I	Taxable	04/01/2050	08/01/2020	\$80,006	SP
SFPB2020AA	I	Taxable	04/01/2050	09/01/2020	\$82,070	SP
SFPB2020AA	I	Taxable	04/01/2050	10/01/2020	\$79,651	SP
SFPB2020AA	I	Taxable	04/01/2050	11/01/2020	\$79,820	SP
SFPB2020AA	I	Taxable	04/01/2050	12/01/2020	\$430,498	SP
<b>SFPB2020AA</b>					<u>\$989,984</u>	

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
SFPB2020BB	I	Taxable	05/01/2050	06/01/2020	\$65,964	Special Redemption (SP)
SFPB2020BB	I	Taxable	05/01/2050	07/01/2020	\$68,039	SP
SFPB2020BB	I	Taxable	05/01/2050	08/01/2020	\$66,051	SP
SFPB2020BB	I	Taxable	05/01/2050	09/01/2020	\$67,207	SP
SFPB2020BB	I	Taxable	05/01/2050	10/01/2020	\$66,540	SP
SFPB2020BB	I	Taxable	05/01/2050	11/01/2020	\$68,758	SP
SFPB2020BB	I	Taxable	05/01/2050	12/01/2020	\$659,744	SP
<b>SFPB2020BB</b>					<u>\$1,062,303</u>	

## MBS Loan Information

Bond	Type of Housing (first mortgages)						
	Pool	Single Family Detached	Condominiums / Townhomes	Other	New Construction	Existing Homes	Fixed, Level Payment Mortgages
SFPB2009AA-1/2011AA	754669	100.0%	0.0%	0.0%	0.0%	100.0%	100.0%
	754670	97.6%	0.0%	2.4%	6.7%	93.3%	100.0%
	754671	78.4%	17.9%	3.8%	9.5%	90.5%	100.0%
	754672	74.0%	0.0%	26.0%	19.2%	80.8%	100.0%
	754673	92.1%	7.9%	0.0%	0.0%	100.0%	100.0%
	754677	79.5%	10.4%	10.2%	0.0%	100.0%	100.0%
	754678	75.7%	24.3%	0.0%	17.6%	82.4%	100.0%
	754679	100.0%	0.0%	0.0%	0.0%	100.0%	100.0%
	754683	93.7%	6.3%	0.0%	0.0%	100.0%	100.0%
	754684	100.0%	0.0%	0.0%	0.0%	100.0%	100.0%
	754685	84.9%	0.0%	15.1%	0.0%	100.0%	100.0%
	754686	100.0%	0.0%	0.0%	0.0%	100.0%	100.0%
SFPB2017AA	AY0533	87.8%	10.1%	2.1%	3.6%	96.4%	100.0%
SFPB2018AA	AY0565	76.2%	23.8%	0.0%	0.0%	100.0%	100.0%
	AY0578	83.3%	16.7%	0.0%	0.0%	100.0%	100.0%
	AY0579	57.1%	28.5%	14.5%	0.0%	100.0%	100.0%
	AY0580	89.9%	10.1%	0.0%	0.0%	100.0%	100.0%
	BD0487	81.4%	13.5%	5.1%	0.0%	100.0%	100.0%
	BD0488	44.5%	55.5%	0.0%	0.0%	100.0%	100.0%
	BD0489	38.1%	24.2%	37.8%	12.2%	87.8%	100.0%
	BD0490	27.4%	14.5%	58.1%	0.0%	100.0%	100.0%
	BD0492	92.0%	8.0%	0.0%	0.0%	100.0%	100.0%
SFPB2018BB	BD0548	79.3%	20.7%	0.0%	0.0%	100.0%	100.0%
	BD0556	81.0%	16.2%	2.7%	4.5%	95.5%	100.0%
	BD0557	70.1%	20.6%	9.4%	4.6%	95.4%	100.0%
	BD0565	77.3%	16.9%	5.8%	2.2%	97.8%	100.0%
	BD0566	68.5%	16.1%	15.5%	3.0%	97.0%	100.0%
SFPB2019AA	BM9674	72.3%	24.9%	2.8%	7.1%	92.9%	100.0%
	BM9675	89.3%	10.7%	0.0%	11.9%	88.1%	100.0%
	BM9676	68.7%	31.3%	0.0%	24.7%	75.3%	100.0%
	BM9689	77.5%	19.6%	2.8%	8.1%	91.9%	100.0%
SFPB2019BB	BK8761	78.7%	19.7%	1.6%	3.9%	96.1%	100.0%
	BM9697	71.2%	28.8%	0.0%	0.0%	100.0%	100.0%
	BM9700	65.2%	28.0%	6.9%	4.4%	95.6%	100.0%
SFPB2019CC	BM9745	90.8%	5.3%	3.9%	11.4%	88.6%	100.0%
	BM9746	88.7%	11.3%	0.0%	0.0%	100.0%	100.0%
	BS1712	92.2%	2.9%	4.9%	13.2%	86.8%	100.0%
	BS1713	89.8%	7.5%	2.8%	3.1%	96.9%	100.0%
SFPB2020AA	BS1752	68.5%	25.8%	5.7%	3.8%	96.2%	100.0%
	BS1753	73.8%	23.2%	3.1%	11.3%	88.7%	100.0%
	BS1758	70.9%	29.1%	0.0%	6.8%	93.2%	100.0%
SFPB2020BB	BS8421	61.6%	31.8%	6.6%	5.9%	94.1%	100.0%
	BS8422	72.9%	15.3%	11.8%	7.0%	93.0%	100.0%
INDENTURE TOTAL		76.3%	19.3%	4.4%	5.5%	94.5%	100.0%

## Delinquency Information (MBS first mortgages) <sup>(1)</sup>

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total
SFPB2017AA	AY0533	# of Loans	58	4	3		20	2	87
		\$ Value	15,456,082	1,031,668	858,761		5,626,978	554,816	23,528,304
		%	65.691%	4.385%	3.65%	0.00%	23.916%	2.358%	
SFPB2018AA	AY0565	# of Loans	5		1	1	1		8
		\$ Value	439,193		90,232	82,532	83,176		695,133
		%	0.974%	0.00%	0.20%	0.183%	0.185%	0.00%	
	AY0578	# of Loans	34	1	2	2	6	1	46
		\$ Value	8,354,643	244,580	523,785	477,276	1,544,707	239,463	11,384,455
		%	18.529%	0.542%	1.162%	1.059%	3.426%	0.531%	
	AY0579	# of Loans	6				1		7
		\$ Value	609,947				110,197		720,144
		%	1.353%	0.00%	0.00%	0.00%	0.244%	0.00%	
	AY0580	# of Loans	6	2	1		1		10
		\$ Value	973,462	325,993	164,605		153,673		1,617,733
		%	2.159%	0.723%	0.365%	0.00%	0.341%	0.00%	
	BD0487	# of Loans	23	4	1	1	4	1	34
		\$ Value	5,850,977	1,078,131	206,809	224,773	905,651	225,568	8,491,909
		%	12.976%	2.391%	0.459%	0.499%	2.009%	0.50%	
	BD0488	# of Loans	9	1	1				11
		\$ Value	1,656,965	165,193	174,890				1,997,048
		%	3.675%	0.366%	0.388%	0.00%	0.00%	0.00%	
	BD0489	# of Loans	7				1		8
		\$ Value	1,038,535				158,965		1,197,500
		%	2.303%	0.00%	0.00%	0.00%	0.353%	0.00%	
	BD0490	# of Loans	6				2		8
		\$ Value	652,600				227,806		880,405
		%	1.447%	0.00%	0.00%	0.00%	0.505%	0.00%	
	BD0492	# of Loans	50	1	2	6	13		72
		\$ Value	12,200,425	268,177	420,851	1,477,735	3,738,733		18,105,920
		%	27.058%	0.595%	0.933%	3.277%	8.292%	0.00%	
SFPB2018BB	BD0548	# of Loans	13	1		1	1		16
		\$ Value	1,958,577	185,983		85,923	190,815		2,421,298
		%	3.439%	0.327%	0.00%	0.151%	0.335%	0.00%	
	BD0556	# of Loans	15	2	1	1	6		25
		\$ Value	3,256,870	573,713	192,806	309,251	1,559,273		5,891,912
		%	5.719%	1.007%	0.339%	0.543%	2.738%	0.00%	
	BD0557	# of Loans	71	5	6	4	22	1	109
		\$ Value	14,989,396	1,253,402	1,813,072	1,170,892	5,201,215	222,297	24,650,274
		%	26.319%	2.201%	3.184%	2.056%	9.133%	0.39%	
	BD0565	# of Loans	62	5	1	2	14		84
		\$ Value	14,141,016	1,129,931	137,905	418,816	3,055,174		18,882,842
		%	24.829%	1.984%	0.242%	0.735%	5.364%	0.00%	
	BD0566	# of Loans	22	3	1	1	6		33
		\$ Value	3,358,309	445,425	194,321	104,536	1,003,797		5,106,389
		%	5.897%	0.782%	0.341%	0.184%	1.763%	0.00%	
SFPB2019AA	BM9674	# of Loans	34	4	3	4	16		61
		\$ Value	9,678,541	906,135	835,947	1,044,296	4,512,093		16,977,012
		%	18.302%	1.713%	1.581%	1.975%	8.532%	0.00%	
	BM9675	# of Loans	4	2	1		2		9
		\$ Value	995,571	534,620	317,329		616,678		2,464,198
		%	1.883%	1.011%	0.60%	0.00%	1.166%	0.00%	
	BM9676	# of Loans	5						5
		\$ Value	1,396,026						1,396,026
		%	2.64%	0.00%	0.00%	0.00%	0.00%	0.00%	
	BM9689	# of Loans	81	5	3	3	21		113
		\$ Value	22,849,655	1,491,145	929,896	839,748	5,936,114		32,046,557
		%	43.207%	2.82%	1.758%	1.588%	11.225%	0.00%	

(1) Mortgage loans in a COVID-19 hardship forbearance are reported as current in the delinquency tables.

Bond	Pool		Current	30 Days	60 - 89 Days	90 - 119 Days	120 + Days	Foreclosure	Total
SFPB2019BB	BK8761	# of Loans	168	2	2	2	6		180
		\$ Value	24,623,914	332,765	418,470	223,057	1,106,117		26,704,322
		%	40.278%	0.544%	0.685%	0.365%	1.809%	0.00%	
	BM9697	# of Loans	22		2	4			28
		\$ Value	2,606,081		337,168	475,594			3,418,843
		%	4.263%	0.00%	0.552%	0.778%	0.00%	0.00%	
	BM9700	# of Loans	148	12	10	6	48	2	226
		\$ Value	20,149,983	1,573,662	1,270,404	855,318	6,931,288	230,860	31,011,515
		%	32.96%	2.574%	2.078%	1.399%	11.338%	0.378%	
SFPB2019CC	BM9745	# of Loans	57	2	3	5	13		80
		\$ Value	19,971,290	747,831	1,004,205	1,896,314	4,460,292		28,079,932
		%	33.068%	1.238%	1.663%	3.14%	7.385%	0.00%	
	BM9746	# of Loans	20		1		6		27
		\$ Value	5,927,867		248,185		1,880,970		8,057,023
		%	9.815%	0.00%	0.411%	0.00%	3.114%	0.00%	
	BS1712	# of Loans	30	1	1	3	4		39
		\$ Value	10,839,837	400,665	377,157	1,178,746	1,440,737		14,237,143
		%	17.948%	0.663%	0.625%	1.952%	2.386%	0.00%	
	BS1713	# of Loans	27		1		5		33
		\$ Value	8,369,693		312,430		1,339,326		10,021,449
		%	13.858%	0.00%	0.517%	0.00%	2.218%	0.00%	
SFPB2020AA	BS1752	# of Loans	27	3		2	4		36
		\$ Value	7,740,650	880,703		722,363	1,170,790		10,514,506
		%	14.334%	1.631%	0.00%	1.338%	2.168%	0.00%	
	BS1753	# of Loans	110	5	3	3	17		138
		\$ Value	30,285,088	1,463,886	1,037,112	946,317	4,901,813		38,634,217
		%	56.082%	2.711%	1.921%	1.752%	9.077%	0.00%	
	BS1758	# of Loans	14	1			1		16
		\$ Value	4,201,372	347,592			304,223		4,853,186
		%	7.78%	0.644%	0.00%	0.00%	0.563%	0.00%	
SFPB2020BB	BS8421	# of Loans	102	5	2	3	14		126
		\$ Value	27,855,011	1,448,676	411,220	863,701	3,751,208		34,329,816
		%	63.907%	3.324%	0.943%	1.982%	8.606%	0.00%	
	BS8422	# of Loans	26	1	1	1	4		33
		\$ Value	7,143,033	260,805	301,418	435,730	1,116,334		9,257,320
		%	16.388%	0.598%	0.692%	1.00%	2.561%	0.00%	
INDENTURE TOTAL		# of Loans	1,349	78	57	55	262	7	1,808
		\$ Value	297,681,156	17,637,286	13,030,662	13,832,918	63,370,583	1,473,004	407,025,609
		%	73.136%	4.333%	3.201%	3.399%	15.569%	0.362%	

## Program MBS Outstanding (HO Indenture)

### COLORADO HFA MBS PORTFOLIO SUMMARY<sup>(1)</sup>

Dec-2020 MBS Factors

Indenture	Series	Original Par Amount	Nov-2020 Par Amount	Dec-2020 Par Amount	1-month Paydown <sup>(2)</sup>	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	PSA Prepayment Speed				
									Since Issue	12 Month	6 Month	3 Month	1 Month
HO	11_13AA	98,175,172	9,880,708	9,851,533	29,175	4.30	4.72	234	348	364	445	315	7
HO	17AA	50,168,626	26,183,741	25,591,803	591,939	4.00	4.63	319	423	480	580	600	376
HO	18AA	73,210,809	47,198,148	46,338,939	859,209	4.00	4.55	323	345	371	393	461	291
HO	18BB	89,556,136	59,864,113	58,301,584	1,562,529	4.50	5.12	331	546	491	440	434	409
HO	19AA	59,231,085	53,278,254	53,205,986	72,268	4.50	4.89	342	282	315	426	367	0
HO	19BB	74,861,602	64,836,805	62,494,592	2,342,212	4.47	4.89	343	582	615	814	931	1,000
HO	19CC	65,171,726	62,775,479	61,065,331	1,710,147	4.00	4.35	346	284	286	398	535	954
HO	20AA	55,013,711	54,023,727	53,944,062	79,665	3.90	4.22	350	75		89	143	2
HO	20BB	45,396,705	44,334,401	44,267,691	66,710	3.60	4.06	351	181		203	323	1
<b>TOTAL</b>		<b>610,785,572</b>	<b>422,375,375</b>	<b>415,061,521</b>	<b>7,313,854</b>	<b>4.16</b>	<b>4.61</b>	<b>337</b>	<b>344</b>	<b>424</b>	<b>421</b>	<b>476</b>	<b>405</b>

(1) Participation-adjusted par amounts, including any zero participation pools, not including any whole loan 1st or 2nd mortgage loans held in each series.

(2) Paydown amounts also reflect changes in principal participations and/or new purchases during the period, if applicable.

Prepared by CSG Advisors

HO 2011_13AA			Dec-2020								Mortgage				
CUSIP	Pool ID	Maturity	Original	Dec-2020	Participating	Participation	Participating	MBS	Loan	Mortgage	PSA Prepayment Speed				
			Par Amount	Par Amount	Principal %	Adjusted Amt	Interest %	Coupon	Rate	Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
36230PFJ4	G2 754669	1/20/2041	9,944,603.00	1,215,930.79	100.0%	1,215,930.79	100.0%	4	4.462	235	324	558	721	359	8
36230PFK1	G2 754670	1/20/2041	9,960,226.00	1,404,377.03	100.0%	1,404,377.03	100.0%	4	4.494	222	301	373	425	451	31
36230PFL9	G2 754671	2/20/2041	9,940,643.00	1,337,994.25	100.0%	1,337,994.25	100.0%	4	4.477	236	309	342	465	-	-
36230PFM7	G2 754672	2/20/2041	6,964,905.00	762,167.88	100.0%	762,167.88	100.0%	4	4.456	235	341	676	665	2	1
36230PFN5	G2 754673	2/20/2041	11,863,889.00	967,231.91	100.0%	967,231.91	100.0%	4.5	4.808	236	391	607	836	1,088	1
36230PFS4	G2 754677	3/20/2041	9,983,914.00	960,666.48	100.0%	960,666.48	100.0%	4.5	4.839	241	370	-	0	-	-
36230PFT2	G2 754678	3/20/2041	9,187,200.00	865,211.73	100.0%	865,211.73	100.0%	4.5	4.875	239	373	248	25	18	1
36230PFU9	G2 754679	2/20/2041	1,488,677.00	67,777.20	100.0%	67,777.20	100.0%	5	5.25	234	464	-0	-0	-0	-0
36230PFX3	G2 754682	2/20/2041	1,057,099.00	-	100.0%	-	100.0%	4	4.375	-	1,950	1,667	1,667	1,667	1,667
36230PFY1	G2 754683	4/20/2041	9,986,316.00	1,007,460.10	100.0%	1,007,460.10	100.0%	4.5	4.912	236	367	257	347	619	8
36230PFZ8	G2 754684	4/20/2041	12,476,656.00	443,416.74	100.0%	443,416.74	100.0%	4.5	4.926	226	521	561	930	12	12
36230PF21	G2 754685	4/20/2041	4,835,272.00	747,686.28	100.0%	747,686.28	100.0%	5	5.338	239	303	131	246	456	1
36230PF39	G2 754686	5/20/2041	485,772.00	71,612.24	100.0%	71,612.24	100.0%	4.5	5	242	313	0	0	0	0
Total			98,175,172.00	9,851,532.63		9,851,532.63		4.30	4.72	234	348	364	445	315	7

HO 2017AA			Dec-2020								Mortgage				
CUSIP	Pool ID	Maturity	Original	Dec-2020	Participating	Participation	Participating	MBS	Loan	Mortgage	PSA Prepayment Speed				
			Par Amount	Par Amount	Principal %	Adjusted Amt	Interest %	Coupon	Rate	Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
36196PSW3	G2 AY0533	8/20/2047	50,168,626.00	25,591,802.77	100.0%	25,591,802.77	100.0%	4	4.625	319	423	480	580	600	376
Total			50,168,626.00	25,591,802.77		25,591,802.77		4.00	4.63	319	423	480	580	600	376



HO 2018AA			Dec-2020							Mortgage	Mortgage	PSA Prepayment Speed			
CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2020 Par Amount	Participating Principal %	Participation Adjusted Amt	Participating Interest %	MBS Coupon	Loan Rate	Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
36196PTW2	G2 AY0565	10/20/2047	1,435,027.00	1,215,865.95	57.032%	693,432.67	100.0%	4	4.5	321	92	0	0	0	0
36196PUB6	G2 AY0578	12/20/2047	20,745,947.00	11,634,623.54	100.0%	11,634,623.54	100.0%	4	4.493	322	427	392	533	701	385
36196PUC4	G2 AY0579	12/20/2047	1,902,347.00	1,259,174.25	57.032%	718,132.26	100.0%	4	4.5	321	300	208	-	-	-
36196PUD2	G2 AY0580	12/20/2047	2,043,642.00	1,615,297.29	100.0%	1,615,297.29	100.0%	4	4.5	322	157	286	295	-	-
3617BFRG9	G2 BD0487	1/20/2048	15,035,268.00	8,725,867.84	100.0%	8,725,867.84	100.0%	4	4.5	322	421	513	687	818	568
3617BFRH7	G2 BD0488	1/20/2048	2,282,521.00	1,994,919.22	100.0%	1,994,919.22	100.0%	4	4.5	323	77	3	5	0	0
3617BFRJ3	G2 BD0489	1/20/2048	1,418,130.00	1,195,128.92	100.0%	1,195,128.92	100.0%	4	4.5	321	109	195	353	0	0
3617BFRK0	G2 BD0490	1/20/2048	1,298,853.00	877,916.75	100.0%	877,916.75	100.0%	4	4.5	322	298	348	0	0	0
3617BFRM6	G2 BD0492	2/20/2048	28,483,077.00	18,883,620.95	100.0%	18,883,620.95	100.0%	4	4.629	324	331	371	271	321	215
Total			74,644,812.00	47,402,414.71		46,338,939.44		4.00	4.55	323	345	371	393	461	291

HO 2018BB			Dec-2020							Mortgage	Mortgage	PSA Prepayment Speed			
CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2020 Par Amount	Participating Principal %	Participation Adjusted Amt	Participating Interest %	MBS Coupon	Loan Rate	Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617BFTM4	G2 BD0556	8/20/2048	9,317,511.00	5,871,034.59	100.0%	5,871,034.59	100.0%	4.5	5.125	331	573	683	756	735	824
3617BFTN2	G2 BD0557	9/20/2048	38,846,971.00	25,633,041.35	100.0%	25,633,041.35	100.0%	4.5	5.12	331	517	449	475	499	740
3617BFTW2	G2 BD0565	10/20/2048	31,248,087.00	19,077,228.35	100.0%	19,077,228.35	100.0%	4.5	5.117	332	658	553	449	429	0
3617BFTX0	G2 BD0566	10/20/2048	10,135,630.00	7,924,924.23	66.88855%	5,300,866.97	100.0%	4.5	5.119	332	321	267	1	1	1
3617BFTD4	G2 BD0548	8/20/2048	5,029,248.00	3,617,080.63	66.88855%	2,419,412.81	100.0%	4.5	5.125	331	406	474	196	-	-
Total			94,577,447.00	62,123,309.15		58,301,584.07		4.50	5.12	331	546	491	440	434	409

HO 2019AA			Dec-2020								PSA Prepayment Speed				
CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2020 Par Amount	Participating Principal %	Participation Adjusted Amt	Participating Interest %	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617K1XB4	G2 BM9674	6/20/2049	18,395,159.00	17,148,430.23	100.0%	17,148,430.23	100.0%	4.5	4.891	342	162	183	195	205	1
3617K1XC2	G2 BM9675	6/20/2049	2,517,252.00	2,458,420.32	100.0%	2,458,420.32	100.0%	4.5	4.922	341	2	1	1	1	1
3617K1XD0	G2 BM9676	6/20/2049	2,035,354.00	1,396,025.98	100.0%	1,396,025.98	100.0%	4.5	4.917	342	1,103	1,191	1,635	1,497	-
3617K1XS7	G2 BM9689	7/20/2049	36,283,320.00	32,203,109.00	100.0%	32,203,109.00	100.0%	4.5	4.883	342	331	370	529	433	0
Total			59,231,085.00	53,205,985.53		53,205,985.53		4.50	4.89	342	282	315	426	367	0

HO 2019BB			Dec-2020								PSA Prepayment Speed				
CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2020 Par Amount	Participating Principal %	Participation Adjusted Amt	Participating Interest %	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617K1X57	G2 BM9700	8/20/2049	35,978,563.00	31,248,438.66	100.0%	31,248,438.66	100.0%	4.5	4.828	343	453	467	667	816	906
3617K1X24	G2 BM9697	8/20/2049	3,493,665.00	3,416,515.23	100.0%	3,416,515.23	100.0%	4	4.481	344	2	1	1	1	1
3140HNWX6	FN BK8761	8/1/2049	35,389,374.00	27,829,638.55	100.0%	27,829,638.55	100.0%	4.5	5.002	342	799	858	1,079	1,174	1,228
Total			74,861,602.00	62,494,592.44		62,494,592.44		4.47	4.89	343	582	615	814	931	1,000

HO 2019CC			Dec-2020								PSA Prepayment Speed				
CUSIP	Pool ID	Maturity	Original Par Amount	Dec-2020 Par Amount	Participating Principal %	Participation Adjusted Amt	Participating Interest %	MBS Coupon	Mortgage Loan Rate	Mortgage Weighted Avg. Mat.	Since Issue	12 Month	6 Month	3 Month	1 Month
3617K1ZJ5	G2 BM9745	11/20/2049	30,078,601.00	28,405,698.09	100.0%	28,405,698.09	100.0%	4	4.38	346	221	225	324	551	999
3617K1ZK2	G2 BM9746	11/20/2049	9,800,250.00	8,433,627.29	100.0%	8,433,627.29	100.0%	4	4.291	344	815	818	1,097	1,317	1,801
3617MB3V9	G2 BS1712	12/20/2049	14,839,768.00	14,215,326.29	100.0%	14,215,326.29	100.0%	4	4.382	347	173	173	243	414	1,035
3617MB3W7	G2 BS1713	12/20/2049	10,453,107.00	10,010,679.66	100.0%	10,010,679.66	100.0%	4	4.281	345	171	171	241	0	1
Total			65,171,726.00	61,065,331.33		61,065,331.33		4.00	4.35	346	284	286	398	535	954

HO 2020AA											PSA Prepayment Speed				
			Original	Dec-2020	Participating	Dec-2020	Participating	MBS	Mortgage	Mortgage	Since	12	6	3	1
CUSIP	Pool ID	Maturity	Par Amount	Par Amount	Principal %	Adjusted Amt	Interest %	Coupon	Loan	Weighted	Issue	Month	Month	Month	Month
3617MB5N5	G2 BS1753	3/20/2050	39,447,805.00	38,586,212.08	100.0%	38,586,212.08	100.0%	4	4.25	350	103		122	199	1
3617MB5T2	G2 BS1758	3/20/2050	4,913,109.00	4,851,310.24	100.0%	4,851,310.24	100.0%	4	4.25	351	-		-	-	-
3617MB5M7	G2 BS1752	3/20/2050	10,652,797.00	10,506,539.32	100.0%	10,506,539.32	100.0%	3.5	4.103	349	8		8	4	4
Total			55,013,711.00	53,944,061.64		53,944,061.64		3.90	4.22	350	75		89	143	2

HO 2020BB											PSA Prepayment Speed				
			Original	Dec-2020	Participating	Dec-2020	Participating	MBS	Mortgage	Mortgage	Since	12	6	3	1
CUSIP	Pool ID	Maturity	Par Amount	Par Amount	Principal %	Adjusted Amt	Interest %	Coupon	Loan	Weighted	Issue	Month	Month	Month	Month
3617MKLA5	G2 BS8421	4/20/2050	36,042,704.00	35,021,616.36	100.0%	35,021,616.36	100.0%	3.5	4.008	351	228		255	407	2
3617MKLB3	G2 BS8422	4/20/2050	9,354,001.00	9,246,074.35	100.0%	9,246,074.35	100.0%	4	4.25	350	3		3	5	1
Total			45,396,705.00	44,267,690.71		44,267,690.71		3.60	4.06	351	181		203	323	1

## Investment Information

as of December 31, 2020

Issue	Investment Type	Amount	Interest Rate	Maturity Date
SF 2011AA REVENUE	MONEY MARKET	201,780.78	0.03 %	Short Term
		<u>\$201,780.78</u>		
SF 2013AA DS CI	MONEY MARKET	37,170.00	0.03 %	Short Term
SF 2013AA REDEMPTION CI	MONEY MARKET	410,000.00	0.03 %	Short Term
SF 2013AA REVENUE	MONEY MARKET	78,109.63	0.03 %	Short Term
		<u>\$525,279.63</u>		
SF 2017AA DS CI	MONEY MARKET	66,113.95	0.03 %	Short Term
SF 2017AA REDEMPTION CI	MONEY MARKET	591,939.47	0.03 %	Short Term
SF 2017AA REVENUE	MONEY MARKET	25,763.69	0.03 %	Short Term
		<u>\$683,817.11</u>		
SF 2018AA DS CI	MONEY MARKET	143,819.38	0.03 %	Short Term
SF 2018AA REDEMPTION CI	MONEY MARKET	888,767.85	0.03 %	Short Term
SF 2018AA REVENUE	MONEY MARKET	26,360.45	0.03 %	Short Term
		<u>\$1,058,947.68</u>		
SF 2018BB DS CI	MONEY MARKET	214,669.22	0.03 %	Short Term
SF 2018BB REDEMPTION CI	MONEY MARKET	855,590.35	0.03 %	Short Term
SF 2018BB REDEMPTION CII	MONEY MARKET	782,689.56	0.03 %	Short Term
SF 2018BB REVENUE	MONEY MARKET	26,729.70	0.03 %	Short Term
		<u>\$1,879,678.83</u>		
SF 2019AA COI	MONEY MARKET	8,942.92	0.03 %	Short Term
SF 2019AA DS CI	MONEY MARKET	141,187.37	0.03 %	Short Term
SF 2019AA REDEMPTION CI	MONEY MARKET	72,268.23	0.03 %	Short Term
SF 2019AA REVENUE	MONEY MARKET	26,553.95	0.03 %	Short Term
		<u>\$248,952.47</u>		
SF 2019BB COI	MONEY MARKET	6,491.32	0.03 %	Short Term
SF 2019BB DS CI	MONEY MARKET	180,977.78	0.03 %	Short Term
SF 2019BB-1 REDEMPTION CI	MONEY MARKET	1,560,031.94	0.03 %	Short Term
SF 2019BB-2 REDEMPTION CI	MONEY MARKET	782,180.92	0.03 %	Short Term
SF 2019BB REVENUE	MONEY MARKET	26,891.07	0.03 %	Short Term
		<u>\$2,556,573.03</u>		
SF 2019CC COI	MONEY MARKET	5,382.69	0.03 %	Short Term
SF 2019CC DS CI	MONEY MARKET	151,804.08	0.03 %	Short Term
SF 2019CC REDEMPTION CI	MONEY MARKET	1,710,147.35	0.03 %	Short Term
SF 2019CC REVENUE	MONEY MARKET	26,827.70	0.03 %	Short Term
		<u>\$1,894,161.82</u>		
SF 2020AA COI	MONEY MARKET	4,930.94	0.03 %	Short Term
SF 2020AA DS CI	MONEY MARKET	105,769.61	0.03 %	Short Term
SF 2020AA REDEMPTION CI	MONEY MARKET	79,665.75	0.03 %	Short Term
SF 2020AA REVENUE	MONEY MARKET	26,575.30	0.03 %	Short Term
		<u>\$216,941.60</u>		

<b>Issue</b>	<b>Investment Type</b>	<b>Amount</b>	<b>Interest Rate</b>	<b>Maturity Date</b>
SF 2020BB COI	MONEY MARKET	6,273.56	0.03 %	Short Term
SF 2020BB DS CI	MONEY MARKET	96,057.87	0.03 %	Short Term
SF 2020BB REDEMPTION CI	MONEY MARKET	66,711.30	0.03 %	Short Term
SF 2020BB REVENUE	MONEY MARKET	26,293.09	0.03 %	Short Term
		<u>\$195,335.82</u>		
SF PASS-THROUGH SURPLUS	MONEY MARKET	2,790,732.29	0.03 %	Short Term
		<u>\$2,790,732.29</u>		
	<b>Investment Type</b>	<b>Amount</b>		
	MONEY MARKET	\$12,252,201.06		
		<u>\$12,252,201.06</u>		

[Remainder of page left blank intentionally]

## Multi-Family/Project Bonds Indenture

### Summary of Assets and Liabilities as of 12/31/2020

The Authority has issued and had Outstanding as of December 31, 2020 the following Series of Bonds under the Master Indenture in the Classes as indicated:

		Total Funds Obligated to Borrowers						
	Bonds Outstanding	Outstanding Mortgage Balance	Undisbursed Funds	Investment Balances	Net Assets	Parity	Number of Loans Outstanding	
MFP00A	\$2,335,000	\$1,381,086	\$0	\$5,649,287	\$4,695,373	301.09%	6	Bonds By Class
MFP07B	\$44,350,000	\$30,856,111	\$0	\$16,843,184	\$3,349,295	107.55%	30	Bonds Outstanding
MFP08A	\$10,955,000	\$8,214,755	\$0	\$3,901,263	\$1,161,018	110.60%	5	Class Concentration
MFP08B	\$143,890,000	\$145,756,450	\$0	\$6,150,822	\$8,017,272	105.57%	6	Parity (Total Assets)
MFP09A	\$7,775,000	\$5,516,516	\$0	\$4,551,032	\$2,292,548	129.49%	6	
MFP12A	\$9,585,000	\$9,782,255	\$0	\$435,054	\$632,309	106.60%	1	
MFP12B	\$16,105,000	\$16,442,750	\$0	\$490,169	\$827,919	105.14%	1	
MFP13A	\$1,025,000	\$1,157,252	\$0	\$657,351	\$789,603	177.03%	1	
MFP16A	\$10,375,000	\$10,443,842	\$0	\$307,073	\$375,915	103.62%	1	
MFP18A	\$57,510,000	\$57,169,819	\$0	\$10,253,924	\$9,913,743	117.24%	69	
MFP19A	\$27,760,000	\$33,736,655	\$1,753,983	\$2,225,221	\$9,955,859	135.86%	7	
MFP19B	\$42,325,000	\$39,106,702	\$2,856,747	\$892,397	\$530,846	101.25%	1	
MFP19C	\$40,000,000	\$40,000,000	\$0	\$329,490	\$329,490	100.82%	2	
MFP20A	\$39,375,000	\$22,169,258	\$16,841,144	\$655,490	\$290,892	100.74%	1	
MFP20B	\$35,025,000	\$1,702,147	\$32,298,544	\$1,563,395	\$539,086	101.54%	1	
MF20CD*	\$73,080,000	\$43,840,573	\$23,070,898	\$14,191,659	\$8,023,130	110.98%	38	
MFP20E*	\$24,560,000	\$0	\$9,235,086	\$16,476,341	\$1,151,428	104.69%	1	
MFP Surplus Assets	\$0	\$1,996,472	\$0	\$30,847,595	\$32,844,067		1	
TOTAL	\$586,030,000	\$469,272,642	\$86,056,403	\$116,420,748	\$85,719,792	114.63%	178	

Loan Balance is not available during the construction period for the following bond series: MF20C, MF20E.\*

## Bonds Outstanding

The Authority has issued and had Outstanding as of December 31, 2020 the following Series of Bonds under the Master Indenture in the Classes as indicated:

Series	Class	Principal Amount Issued	Outstanding Principal Amount
2000 Series A:			
MFP00A-1a	Class I	\$56,195,000	\$2,335,000
			\$2,335,000
2007 Series B:			
MFP07B-2	Class I	\$31,170,000	\$3,415,000
MFP07B-1	Class I	\$55,710,000	\$40,935,000
			\$44,350,000
2008 Series A:			
MFP08A-1	Class II	\$23,090,000	\$10,955,000
			\$10,955,000
2008 Series B:			
MFP08B	Class II	\$165,565,000	\$143,890,000
			\$143,890,000
2009 Series A:			
MFP09A-1	Class I	\$33,210,000	\$7,775,000
			\$7,775,000
2012 Series A:			
MFP12A	Class I	\$10,500,000	\$9,585,000
			\$9,585,000
2012 Series B:			
MFP12B	Class I	\$17,450,000	\$16,105,000
			\$16,105,000
2013 Series A:			
MFP13A	Class I	\$7,880,000	\$1,025,000
			\$1,025,000
2016 Series A:			
MFP16A-2	Class I	\$1,015,000	\$10,375,000
			\$10,375,000
2018 Series A:			
MFP18A-2	Class I	\$35,000,000	\$35,000,000
MFP18A-1	Class I	\$56,255,000	\$22,510,000
			\$57,510,000

Series	Class	Principal Amount Issued	Outstanding Principal Amount
2019 Series A:			
MFP19A-1	Class I	\$17,350,000	\$17,350,000
MFP19A-3	Class I	\$2,925,000	\$2,560,000
MFP19A-2	Class I	\$7,850,000	\$7,850,000
			\$27,760,000
2019 Series B:			
MFP19B-2	Class I	\$22,215,000	\$22,215,000
MFP19B-1	Class I	\$20,110,000	\$20,110,000
			\$42,325,000
2019 Series C:			
MFP19C	Class I	\$40,000,000	\$40,000,000
			\$40,000,000
2020 Series A:			
MF20A-1	Class I	\$10,375,000	\$10,375,000
MF20A-2	Class I	\$29,000,000	\$29,000,000
			\$39,375,000
2020 Series B:			
MFP20B	Class I	\$35,025,000	\$35,025,000
			\$35,025,000
2020 Series CD:			
MFP20C-1	Class I	\$8,040,000	\$8,040,000
MF20C-2	Class I	\$4,600,000	\$4,600,000
MF20D-1	Class I	\$29,735,000	\$29,735,000
MF20D-2	Class I	\$30,705,000	\$30,705,000
			\$73,080,000
2020 Series E:			
MFP20E	Class I	\$24,560,000	\$24,560,000
			\$24,560,000
Multi Family Mortgage Bonds			
		\$775,530,000	\$586,030,000
<b>Class I</b>			
		\$586,875,000	\$431,185,000
<b>Class II</b>			
		\$188,655,000	\$154,845,000
<b>Class III</b>			
		\$0	\$0



## List of Unscheduled Redemptions

### Non-Mandatory Redemptions: MFP00A

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP00A-1a	I	non-AMT	10/1/2030	8/7/2002	\$19,450,000	Refunding (R)
MFP00A-1a	I	non-AMT	10/1/2030	8/7/2002	\$2,660,000	Surplus (S)
MFP00A-1a	I	non-AMT	10/1/2030	12/1/2002	\$4,200,000	Prepayment (PP)
MFP00A-1a	I	non-AMT	10/1/2030	8/7/2003	\$2,100,000	PP
MFP00A-1b	III	non-AMT	4/1/2030	10/1/2005	\$460,000	S
MFP00A-1b	III	non-AMT	4/1/2030	5/1/2006	\$490,000	S
MFP00A-1a	I	non-AMT	10/1/2030	10/1/2006	\$6,160,000	PP
MFP00A-1a	I	non-AMT	10/1/2030	10/1/2006	\$8,875,000	R
MFP00A-1b	III	non-AMT	4/1/2030	10/1/2006	\$520,000	S
MFP00A-1b	III	non-AMT	4/1/2030	4/1/2007	\$550,000	S
MFP00A-1b	III	non-AMT	4/1/2030	10/1/2007	\$560,000	S
MFP00A-1b	III	non-AMT	4/1/2030	4/1/2008	\$580,000	S
MFP00A-1b	III	non-AMT	4/1/2030	9/1/2008	\$15,340,000	Optional (O)
MFP00A-2	I	non-AMT	4/1/2020	10/1/2008	\$495,000	S
MFP00A-2	I	non-AMT	4/1/2020	4/1/2009	\$505,000	S
MFP00A-2	I	non-AMT	4/1/2020	10/1/2009	\$515,000	Special (SP)
MFP00A-2	I	non-AMT	4/1/2020	4/1/2010	\$525,000	SP
MFP00A-3	II	non-AMT	10/1/2032	4/1/2010	\$6,700,000	O
MFP00A-2	I	non-AMT	4/1/2020	10/1/2010	\$540,000	SP
MFP00A-1a	I	non-AMT	10/1/2030	3/1/2011	\$985,000	PP
MFP00A-2	I	non-AMT	4/1/2020	3/1/2011	\$695,000	PP
MFP00A-2	I	non-AMT	4/1/2020	4/1/2011	\$235,000	SP
MFP00A-1a	I	non-AMT	10/1/2030	5/1/2011	\$735,000	SP
MFP00A-2	I	non-AMT	4/1/2020	5/1/2011	\$500,000	SP
MFP00A-2	I	non-AMT	4/1/2020	10/1/2011	\$455,000	S
MFP00A-2	I	non-AMT	4/1/2020	6/26/2013	\$760,000	Optional (O)
MFP00A-2	I	non-AMT	4/1/2020	4/1/2015	\$2,000,000	Special (SP)
MFP00A-1a	I	non-AMT	10/1/2030	10/1/2015	\$45,000	SP
MFP00A-2	I	non-AMT	4/1/2020	10/1/2015	\$1,000,000	SP
MFP00A-2	I	non-AMT	4/1/2020	12/15/2015	\$805,000	Prepayment (PP)
MFP00A-1a	I	non-AMT	10/1/2030	4/1/2016	\$1,370,000	SP
MFP00A-2	I	non-AMT	4/1/2020	4/1/2016	\$1,000,000	SP
MFP00A-1a	I	non-AMT	10/1/2030	10/1/2016	\$1,390,000	SP
MFP00A-2	I	non-AMT	4/1/2020	11/17/2016	\$355,000	SP
MFP00A-2	I	non-AMT	4/1/2020	11/28/2016	\$1,160,000	SP
MFP00A-1a	I	non-AMT	10/1/2030	4/1/2017	\$1,425,000	SP
MFP00A-1a	I	non-AMT	10/1/2030	10/1/2017	\$1,320,000	SP
MFP00A-1a	I	non-AMT	10/1/2030	1/8/2018	\$330,000	PP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP00A-1a	I	non-AMT	10/1/2030	4/1/2018	\$160,000	SP
MFP00A-1a	I	non-AMT	10/1/2031	8/9/2018	\$365,000	PP
MFP00A-1a	I	non-AMT	10/1/2030	10/1/2019	\$1,200,000	SP
MFP00A-1a	I	non-AMT	10/01/2030	4/1/2020	\$665,000	SP
MFP00A-1a	I	non-AMT	10/01/2030	10/1/2020	\$425,000	SP
<b>MFP00A</b>					<b>\$90,605,000</b>	

**Non-Mandatory Redemptions: MFP07B**

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP07B-1	I	Taxable	10/1/2038	4/1/2008	\$275,000	Surplus (S)
MFP07B-1	I	Taxable	10/1/2038	10/1/2008	\$425,000	Unexpended Proceeds (UP)
MFP07B-2	I	AMT	4/1/2038	10/1/2008	\$4,925,000	UP
MFP07B-3	I	non-AMT	4/1/2038	10/1/2008	\$4,750,000	UP
MFP07B-2	I	AMT	4/1/2038	12/1/2008	\$2,025,000	Prepayment (PP)
MFP07B-1	I	Taxable	10/1/2038	3/1/2009	\$535,000	PP
MFP07B-1	I	Taxable	10/1/2038	4/1/2009	\$445,000	PP
MFP07B-2	I	AMT	4/1/2038	4/1/2009	\$855,000	PP
MFP07B-2	I	AMT	4/1/2038	8/14/2009	\$1,765,000	Optional (O)
MFP07B-1	I	Taxable	10/1/2038	4/1/2010	\$475,000	Special (SP)
MFP07B-2	I	AMT	4/1/2038	7/1/2010	\$2,500,000	UP
MFP07B-1	I	Taxable	10/1/2038	4/1/2011	\$510,000	SP
MFP07B-2	I	AMT	4/1/2038	4/1/2011	\$45,000	SP
MFP07B-3	I	non-AMT	4/1/2038	4/1/2011	\$20,000	SP
MFP07B-2	I	AMT	4/1/2038	7/1/2011	\$4,030,000	UP
MFP07B-1	I	Taxable	10/1/2038	10/1/2011	\$540,000	S
MFP07B-2	I	AMT	4/1/2038	10/1/2011	\$60,000	S
MFP07B-3	I	non-AMT	4/1/2038	10/1/2011	\$20,000	S
MFP07B-1	I	Taxable	10/1/2038	4/1/2012	\$545,000	Special (SP)
MFP07B-2	I	AMT	4/1/2038	4/1/2012	\$65,000	SP
MFP07B-3	I	non-AMT	4/1/2038	4/1/2012	\$20,000	SP
MFP07B-2	I	AMT	4/1/2038	5/1/2012	\$1,670,000	SP
MFP07B-3	I	non-AMT	4/1/2038	5/1/2012	\$2,200,000	SP
MFP07B-1	I	Taxable	10/1/2038	10/1/2012	\$1,350,000	Unexpended Proceeds (UP)
MFP07B-3	I	non-AMT	4/1/2038	9/1/2013	\$1,320,000	Prepayment (PP)
MFP07B-1	I	Taxable	10/1/2038	10/1/2013	\$2,720,000	SP
MFP07B-1	I	Taxable	10/1/2038	4/1/2014	\$1,000,000	SP
MFP07B-1	I	Taxable	10/1/2038	10/1/2014	\$1,355,000	SP
MFP07B-2	I	AMT	4/1/2038	10/1/2014	\$230,000	SP
MFP07B-3	I	non-AMT	4/1/2038	2/20/2015	\$3,300,000	SP
MFP07B-2	I	AMT	4/1/2038	4/1/2015	\$4,400,000	SP
MFP07B-2	I	AMT	4/1/2038	10/1/2015	\$1,500,000	SP
MFP07B-3	I	non-AMT	4/1/2038	10/1/2015	\$15,000	SP
MFP07B-3	I	non-AMT	4/1/2038	4/1/2016	\$4,455,000	SP
MFP07B-2	I	AMT	4/1/2038	10/1/2016	\$55,000	SP
MFP07B-2	I	AMT	4/1/2038	12/12/2016	\$1,620,000	SP
MFP07B-1	I	Taxable	10/1/2038	4/1/2017	\$2,600,000	SP
MFP07B-2	I	AMT	4/1/2038	4/1/2017	\$65,000	SP
MFP07B-2	I	AMT	4/1/2038	10/1/2017	\$65,000	SP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP07B-2	I	AMT	4/1/2038	11/5/2018	\$640,000	PP
MFP07B-2	I	AMT	4/1/2038	4/1/2019	\$2,000,000	SP
MFP07B					\$33,190,000	

**Non-Mandatory Redemptions: MFP08A**

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP08A-1	II	Taxable	4/1/2029	10/1/2008	\$90,000	Surplus (S)
MFP08A-1	II	Taxable	4/1/2029	4/1/2009	\$140,000	S
MFP08A-1	II	Taxable	4/1/2029	4/1/2010	\$235,000	Special (SP)
MFP08A-2	II	AMT	4/1/2043	7/1/2010	\$480,000	Unexpended Proceeds (UP)
MFP08A-1	II	Taxable	4/1/2029	4/1/2011	\$260,000	SP
MFP08A-1	II	Taxable	4/1/2029	10/1/2011	\$270,000	S
MFP08A-1	II	Taxable	4/1/2029	4/1/2012	\$275,000	SP
MFP08A-1	II	Taxable	4/1/2029	10/1/2013	\$2,795,000	SP
MFP08A-1	II	Taxable	4/1/2029	4/1/2014	\$1,000,000	SP
MFP08A-1	II	Taxable	4/1/2029	10/1/2014	\$315,000	SP
MFP08A-1	II	Taxable	4/1/2029	4/1/2015	\$500,000	SP
MFP08A-2	II	AMT	4/1/2043	4/1/2015	\$990,000	SP
MFP08A-2	II	AMT	4/1/2043	4/1/2016	\$1,550,000	SP
MFP08A-2	II	AMT	4/1/2043	10/1/2016	\$1,005,000	SP
MFP08A-2	II	AMT	4/1/2043	4/1/2017	\$10,000	SP
MFP08A-2	II	AMT	4/1/2043	10/1/2017	\$4,095,000	SP
MFP08A-1	II	Taxable	4/1/2043	10/1/2018	\$65,000	SP
MFP08A-1	II	Taxable	4/1/2043	10/1/2019	\$5,690,000	SP
MFP08A-1	II	Taxable	04/01/2029	4/1/2020	\$500,000	SP
<b>MFP08A</b>					<b>\$20,265,000</b>	

**Non-Mandatory Redemptions: MFP08B**

<b>Series</b>	<b>Class</b>	<b>Tax Status</b>	<b>Maturity Date</b>	<b>Date of Call</b>	<b>Amount</b>	<b>Type of Call</b>
MFP08B	II	Taxable	5/1/2052	10/1/2008	\$50,000	Surplus (S)
MFP08B	II	Taxable	5/1/2052	4/1/2009	\$50,000	S
MFP08B	II	Taxable	5/1/2052	11/1/2010	\$560,000	Special (SP)
MFP08B	II	Taxable	5/1/2052	4/1/2011	\$695,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2011	\$705,000	S
MFP08B	II	Taxable	5/1/2052	4/1/2012	\$1,130,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2013	\$2,895,000	SP
MFP08B	II	Taxable	5/1/2052	4/1/2014	\$985,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2014	\$990,000	SP
MFP08B	II	Taxable	5/1/2052	4/1/2015	\$1,035,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2015	\$1,000,000	SP
MFP08B	II	Taxable	5/1/2052	4/1/2016	\$1,120,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2016	\$1,105,000	SP
MFP08B	II	Taxable	5/1/2052	4/1/2017	\$1,145,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2017	\$1,150,000	SP
MFP08B	II	Taxable	5/1/2052	4/1/2018	\$1,200,000	SP
MFP08B	II	Taxable	5/1/2052	10/1/2018	\$1,210,000	SP
MFP08B	II	Taxable	05/01/2052	4/1/2020	\$1,500,000	SP
MFP08B	II	Taxable	05/01/2052	10/1/2020	\$2,350,000	SP
<b>MFP08B</b>					<b>\$21,675,000</b>	

**Non-Mandatory Redemptions: MFP09A**

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP09A-2	II	non-AMT+	Serials	11/1/2010	\$315,000	Special (SP)
MFP09A-2	II	non-AMT+	10/1/2019	11/1/2010	\$140,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	11/1/2010	\$365,000	SP
MFP09A-2	II	non-AMT+	Serials	3/1/2011	\$285,000	SP
MFP09A-2	II	non-AMT+	10/1/2019	3/1/2011	\$125,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	3/1/2011	\$325,000	SP
MFP09A-1	I	non-AMT+	10/1/2041	10/1/2011	\$600,000	SP
MFP09A-2	II	non-AMT+	Serials	10/1/2011	\$75,000	SP
MFP09A-2	II	non-AMT+	10/1/2019	10/1/2011	\$40,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	10/1/2011	\$100,000	SP
MFP09A-1	I	non-AMT+	10/1/2041	2/1/2012	\$30,000	SP
MFP09A-2	II	non-AMT+	Serials	2/1/2012	\$5,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	2/1/2012	\$5,000	SP
MFP09A-2	II	non-AMT+	Serials	6/1/2012	\$1,030,000	SP
MFP09A-2	II	non-AMT+	10/1/2019	6/1/2012	\$530,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	6/1/2012	\$1,370,000	SP
MFP09A-2	II	non-AMT+	Serials	2/1/2013	\$535,000	Prepayment (PP)
MFP09A-2	II	non-AMT+	10/1/2019	2/1/2013	\$310,000	PP
MFP09A-2	II	non-AMT+	10/1/2029	2/1/2013	\$825,000	PP
MFP09A-1	I	non-AMT+	10/1/2041	4/1/2013	\$3,715,000	SP
MFP09A-2	II	non-AMT+	Serials	4/1/2013	\$245,000	SP
MFP09A-2	II	non-AMT+	10/1/2019	4/1/2013	\$140,000	SP

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP09A-2	II	non-AMT+	10/1/2029	4/1/2013	\$375,000	Special (SP)
MFP09A-2	II	non-AMT+	Serials	4/1/2015	\$225,000	SP
MFP09A-2	II	non-AMT+	10/1/2019	4/1/2015	\$100,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	4/1/2015	\$420,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	6/5/2015	\$275,000	SP
MFP09A-2	II	non-AMT+	10/1/2029	4/4/2016	\$145,000	Prepayment (PP)
MFP09A-2	II	non-AMT+	10/1/2029	4/14/2016	\$805,000	PP
MFP09A-2	II	non-AMT+	10/1/2029	8/19/2016	\$260,000	SP
MFP09A-2	II	non-AMT+	Serials	4/1/2017	\$250,000	SP
MFP09A-1	I	non-AMT+	10/1/2041	6/23/2017	\$4,395,000	PP
MFP09A-2	II	non-AMT+	Serials	10/1/2017	\$60,000	SP
MFP09A-1	I	non-AMT+	10/1/2041	11/28/2017	\$1,825,000	PP
MFP09A-2	II	non-AMT+	Serials	4/1/2018	\$15,000	SP
MFP09A-2	II	non-AMT+	10/1/2019	4/1/2018	\$300,000	SP
MFP09A-1	I	non-AMT+	10/1/2041	9/10/2018	\$7,450,000	PP
MFP09A-2	II	non-AMT+	Serials	9/10/2018	\$190,000	PP
MFP09A-2	II	non-AMT+	10/1/2029	9/10/2018	\$670,000	PP
MFP09A-1	I	non-AMT+	10/01/2041	6/18/2020	\$190,000	SP
MFP09A-1	I	non-AMT+	10/01/2041	10/1/2020	\$45,000	SP
<b>MFP09A</b>					<b>\$28,870,000</b>	



**Non-Mandatory Redemptions: MFP13A**

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP13A	I	non-AMT	10/1/2023	4/6/2015	\$2,375,000	Special (SP)
MFP13A	I	non-AMT	10/1/2023	8/19/2016	\$85,000	SP
MFP13A	I	non-AMT	10/1/2023	6/7/2017	\$600,000	Prepayment (PP)
MFP13A	I	non-AMT	10/1/2023	3/9/2018	\$790,000	PP
<b>MFP13A</b>					<b>\$3,850,000</b>	

**Non-Mandatory Redemptions: MFP18A**

Series	Class	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MFP18A-1	I	Taxable	Serials	6/18/2018	\$70,000	Prepayment (PP)
MFP18A-1	I	Taxable	10/1/2032	6/18/2018	\$15,000	PP
MFP18A-1	I	Taxable	Serials	7/9/2018	\$3,415,000	PP
MFP18A-1	I	Taxable	10/1/2032	7/9/2018	\$750,000	PP
MFP18A-1	I	Taxable	Serials	8/13/2018	\$565,000	PP
MFP18A-1	I	Taxable	10/1/2032	8/13/2018	\$100,000	PP
MFP18A-1	I	Taxable	Serials	10/10/2018	\$305,000	PP
MFP18A-1	I	Taxable	10/1/2032	10/10/2018	\$55,000	PP
MFP18A-1	I	Taxable	10/1/2032	10/10/2019	\$4,700,000	Special (SP)
MFP18A-1	I	Taxable	Serials	4/1/2020	\$3,600,000	SP
MFP18A-1	I	Taxable	10/01/2032	4/1/2020	\$3,000,000	SP
MFP18A-1	I	Taxable	Serials	6/18/2020	\$575,000	PP
MFP18A-1	I	Taxable	Serials	10/1/2020	\$6,400,000	SP
<b>MFP18A</b>					<b>\$23,550,000</b>	

## Outstanding Interest Rate Contracts

In connection with the issuance of certain Bonds under the Master Indenture, the Authority has previously entered into the following interest rate swap agreements which were outstanding as of December 31, 2020:

Issue	Class	Original Notional Balance	Current Notional Balance	Swap Provider
<b>2007 Series B Derivative Products:</b>				
Multi Family MFP07B-1	Class I	\$7,780,000	\$6,510,000	Bank of America
Multi Family MFP07B-1	Class I	\$38,845,000	\$7,570,000	Barclays Capital
Multi Family MFP07B-1*	Class I	\$10,525,000	\$10,525,000	Royal Bank of Canada
<b>2008 Series B Derivative Products:</b>				
Multi Family MFP08B	Class II	\$46,915,000	\$42,470,000	Royal Bank of Canada
Multi Family MFP08B	Class II	\$118,600,000	\$100,845,000	Royal Bank of Canada
<b>2009 Series A Derivative Products:</b>				
Multi Family MFP09A-1	Class I	\$21,231,302	\$7,775,000	Barclays Capital
<b>2013 Series A Derivative Products:</b>				
Multi Family MFP13A	Class I	\$3,672,500	\$1,020,000	Barclays Capital
<b>2018 Series A Derivative Products:</b>				
Multi Family MFP18A-2	Class I	\$35,000,000	\$29,675,000	BNY Mellon
<b>2019 Series C Derivative Products:</b>				
Multi Family MFP19C	Class I	\$10,000,000	\$10,000,000	Bank of America
Multi Family MFP19C	Class I	\$30,000,000	\$30,000,000	Bank of America
<b>2020 Series A Derivative Products:</b>				
Multi Family MFP20A	Class I	\$10,375,000	\$10,375,000	Bank of America
<b>2020 Series CD Derivative Products:</b>				
Multi Family MF20D-2	Class I	\$2,993,044	\$2,255,000	Bank of America
Multi Family MF20D-2	Class I	\$30,350,000	\$4,205,000	Barclays Capital
Multi Family MF20D-2	Class I	\$12,175,000	\$8,265,000	Bank of America
Multi Family MF20D-2	Class I	\$15,980,000	\$15,980,000	Bank of America

Issue	Class	Original Notional Balance	Current Notional Balance	Swap Provider
<b>MFP Surplus Assets Derivative Products:</b>				
Multi Family MFP Surplus Assets	N/A	\$9,410,000	\$2,255,000	Barclays Capital
Multi Family MFP Surplus Assets	N/A	\$3,231,956	\$2,435,000	Bank of America
Multi Family MFP Surplus Assets	N/A	\$4,900,000	\$4,070,000	Barclays Capital
Multi Family MFP Surplus Assets	N/A	\$12,105,975	\$4,460,000	Barclays Capital
Multi Family MFP Surplus Assets	N/A	\$25,714,239	\$7,155,000	Barclays Capital
Total Outstanding Class I		\$241,676,846	\$144,155,000	
Total Outstanding Class II		\$165,515,000	\$143,315,000	
Total Outstanding N/A		\$55,362,169	\$20,375,000	
		<b>\$462,554,015</b>	<b>\$307,845,000</b>	

## Outstanding Liquidity Facilities and Remarketing Agents

The Authority has previously entered into Standby Bond Purchase Agreements (constituting Liquidity Facilities under the Master Indenture) among the Authority, the Paying Agent and a Liquidity Facility Provider. The following table describes the Liquidity Facility in effect as of December 31, 2020 with respect to each outstanding Series of Adjustable Rate Bonds under the Master Indenture, the name of the Liquidity Facility Provider and the expiration dates (unless extended or earlier terminated).

<u>Bond</u>	<u>Series</u>	<u>Liquidity Provider</u>	<u>Liquidity Expiration</u>	<u>Remarketing Agent</u>
MFP00A	MFP00A-1a	Federal Home Loan Bank of Topeka	03/21/2022	Barclays Capital
MFP07B	MFP07B-1	Federal Home Loan Bank of Topeka	08/24/2021	J.P. Morgan Securities Inc.
MFP07B	MFP07B-2	Federal Home Loan Bank of Topeka	08/24/2021	J.P. Morgan Securities Inc.
MFP08A	MFP08A-1	Federal Home Loan Bank of Topeka	04/12/2021	RBC Capital Markets
MFP08B	MFP08B	Federal Home Loan Bank of Topeka	06/25/2021	RBC Capital Markets
MFP09A	MFP09A-1	Federal Home Loan Bank of Topeka	06/24/2022	Barclays Capital
MFP13A	MFP13A	Federal Home Loan Bank of Topeka	08/24/2021	J.P. Morgan Securities Inc.
MFP18A	MFP18A-2	Federal Home Loan Bank of Topeka	03/27/2021	Barclays Capital
MFP19C	MFP19C	Federal Home Loan Bank of Topeka	09/09/2022	Barclays Capital
MFP20CD	MF20D-2	Federal Home Loan Bank of Topeka	9/29/2023	Barclays Capital

The following provides the terms of the debt service requirements that would result if the SBPA commitments were to be exercised (bank bond rate, accelerated payment schedule, and lien):

(a) Bank Rate: One-Month LIBOR plus 2.00%.

(b) Term out provisions: repayments due 90 days or 366 days following purchase date in equal semiannual installments until fifth anniversary of the purchase date.

## Certain Information about the Master Indenture Loan Portfolio, Authority Projects and Fund Balances

The chart included has been prepared by the Authority to provide certain information about the Master Indenture Loan Portfolio and Authority Projects as of December 31, 2020. Information is also provided about the Fund Balances existing under the Master Indenture as of December 31, 2020.

Project	Principal Amount	No. of Loans Interests/Projects	Total % of Portfolio
Authority Owned Projects	\$50,443,841.72	3	10.75%
Insured Rental	\$53,304,360.17	16	11.36%
Military Housing	\$145,756,450.00	6	31.06%
Participation Interests	\$1,906,431.21	6	0.41%
Uninsured Business	\$14,556,551.66	46	3.10%
Uninsured Rental	\$203,305,006.82	101	43.32%
<b>Grand Total</b>	<b>\$469,272,642.58</b>	<b>178</b>	<b>100.00%</b>

Loan Program Type	Loan Program Category	Loan Program Description
221 (D) 3	Insured Rental	Multifamily Direct Insured Loan Program
221 (D) 4	Insured Rental	Multifamily Direct Insured Loan Program
223 (F)	Insured Rental	Multifamily Direct Insured Loan Program
542 (C)	Insured Rental	Multifamily Direct Insured Loan Program
BF B&I I	Participation	Business & Industry I Program
BF B&I II	Participation	Business & Industry II Program
BF CHFA DIRECT	Uninsured Business	Business Finance CHFA Direct Loan Program
BF CHFA RURAL	Uninsured Business	Business Finance CHFA Rural Program
BF EDF	Uninsured Business	Business Finance Economic Development Funds
BF NON PROFIT	Uninsured Business	Business Finance Non-Profit Real Estate Program
BF NON PROFIT RE	Insured Business	Business Finance Non-Profit Real Estate Program
BF QAL	Participation	Business Finance Quality Agriculture Loan Program
BF QIC	Participation	Business Finance Quality Investment Loan Program
BF SBA 504	Uninsured Business	Business Finance Small Business Administration 504 Program
CHFA NOTE	Authority Owned	Authority Business Need
DIRECT BOND	Military Housing	Military Housing Bonds
HF HOF CHFA	Uninsured Rental	Housing Opportunity Fund
HOF CHFA	Uninsured Rental	Housing Opportunity Fund
HOF FAF	Uninsured Rental	Financing Adjustment Factor
IRP	Uninsured Rental	USDA's Intermediary Lending Program
MF 501(C)3	Uninsured Rental	Rental Finance 501(C)3 Borrower
CHFA TAX EXEMPT	Uninsured Rental	Small Affordable Rental Transactions Program Tax-Exempt
CHFA TAXABLE	Uninsured Rental	Small Affordable Rental Transactions Program Taxable

## Multi-Family/Project Bonds Indenture Loan List

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Original Loan Amount</u>	<u>Current Principal Balance</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2000 Series A	100	SENIOR HOUSING OPTIONS, INC.	\$525,000.00	\$281,038.21	6/18/1993	9/1/2034	6.5	0	1/1/2021	MF 501(C)3		DENVER
Multi-Family/Project Bonds 2000 Series A	100	SENIOR CARE SYSTEMS OF COLORADO, INC.	\$712,500.00	\$120,735.41	8/31/1992	9/1/2022	6.5	0	1/1/2021	MF 501(C)3		PUEBLO
Multi-Family/Project Bonds 2000 Series A	100	JEFFERSON HILLS CORPORATION	\$3,287,357.00	\$662,860.71	10/5/1993	11/1/2023	6.5	0		MF 501(C)3		LAKEWOOD
Multi-Family/Project Bonds 2000 Series A	100	THE LAS ANIMAS/BENT COUNTY HOUSING AUTHORITY	\$159,000.00	\$66,624.76	10/25/1995	4/1/2027	6.5	0	1/1/2021	MF 501(C)3		LAS ANIMAS
Multi-Family/Project Bonds 2000 Series A	100	THE ENERGY OFFICE	\$175,000.00	\$97,102.50	9/12/2000	10/1/2030	6.75	0		CHFA TAX EXEMPT		GRAND JUNCTION
Multi-Family/Project Bonds 2000 Series A	100	THE HOUSING AUTHORITY OF THE TOWN OF SPRINGFIELD	\$250,000.00	\$152,724.53	6/27/2002	7/1/2032	6.5	0		CHFA TAXABLE		SPRINGFIELD
	<b>Loan Count:</b>	<b>6</b>	<b>Total Balance:</b>	<b>\$1,381,086.12</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2007 Series B	100	PRAIRIE CREEKS RESIDENCES LLC	\$831,205.15	\$684,982.61	6/20/1997	7/1/2037	3.5	0	1/1/2021	542 (C)	542(C)	STRASBURG
Multi-Family/Project Bonds 2007 Series B	100	MILES EYE LLC	\$129,310.71	\$111,805.78	5/16/2008	6/1/2026	5.8			BF CHFA RURAL		STEAMBOAT SPRINGS
Multi-Family/Project Bonds 2007 Series B	100	WILLIAM WEISENHO	\$81,038.84	\$37,899.66	11/3/2006	12/31/2025	6.395	1	12/31/2020	BF QAL	FSA	ARVADA
Multi-Family/Project Bonds 2007 Series B	100	THE GATHERING PLACE: A REFUGE FOR REBUILDING LIVES	\$2,055,419.98	\$1,927,407.40	7/15/2008	8/1/2038	4.73	0	1/1/2021	BF NON PROFIT REAL ESTATE		GRAND JUNCTION
Multi-Family/Project Bonds 2007 Series B	100	LA ALMA HOUSING LTD	\$466,000.00	\$360,023.74	11/28/2006	12/1/2036	7.2	0	1/1/2021	SMART TAXABLE		EAGLE
Multi-Family/Project Bonds 2007 Series B	100	BOQ LLC	\$438,750.00	\$219,678.54	9/5/2007	10/1/2027	6.85	0	1/1/2021	BF CHFA RURAL		STEAMBOAT SPRINGS
Multi-Family/Project Bonds 2007 Series B	100	PARK AVENUE REDEVELOPMENT (BLOCK 1B) LLLP	\$4,423,522.46	\$4,278,832.45	2/7/2008	3/1/2028	6.7	0	1/1/2021	SMART TAXABLE		CRAIG
Multi-Family/Project Bonds 2007 Series B	100	CARE HOUSING/COTTONWOOD HOLDINGS, LLLP	\$558,728.51	\$556,372.98	4/1/2020	2/1/2027	6			SMART TAX EXEMPT		CRESTED BUTTE
Multi-Family/Project Bonds 2007 Series B	100	THE RENAISSANCE PRESCHOOL INC	\$148,013.03	\$138,121.97	9/27/2007	10/1/2027	4.5	0	1/1/2021	BF NON PROFIT		PARKER
Multi-Family/Project Bonds 2007 Series B	100	VOICES CARRY CHILD ADVOCACY CENTER	\$427,500.00	\$331,744.89	1/31/2008	2/1/2038	6.3			BF NON PROFIT REAL ESTATE		DENVER
Multi-Family/Project Bonds 2007 Series B	100	FAIRWAYS I LLLP	\$2,382,273.24	\$2,319,821.85	7/5/2007	4/1/2023	5.8	0	1/1/2021	SMART TAX EXEMPT		FT COLLINS



Multi-Family/Project Bonds 2007 Series B	100	HC BRIGHTON SENIOR I, LP	\$1,417,502.52	\$1,338,600.69	6/12/2007	7/1/2027	6.89	0	1/1/2021	SMART TAXABLE		PUEBLO WEST
Multi-Family/Project Bonds 2007 Series B	100	DR DUSHAN VOYICH	\$450,000.00	\$236,929.85	12/10/2007	1/1/2028	7.35	0	1/1/2021	BF CHFA RURAL		HOLLY
Multi-Family/Project Bonds 2007 Series B	100	G.A.O. HOMES PARTNERS, RLLLP	\$2,240,000.00	\$1,771,379.80	8/7/2007	12/1/2028	6	0	1/1/2021	SMART TAX EXEMPT		PAGOSA SPRINGS
Multi-Family/Project Bonds 2007 Series B	100	MIRASOL SENIOR HOUSING PARTNERSHIP LLLP	\$986,831.50	\$935,398.61	11/22/2002	1/1/2038	7.7			SMART TAXABLE		WINDSOR
Multi-Family/Project Bonds 2007 Series B	100	FALL LINE VENTURES LLC	\$212,139.11	\$189,968.84	1/1/2020	10/1/2027	6			BF CHFA RURAL		BOULDER
Multi-Family/Project Bonds 2007 Series B	100	12TH & ELATI RESIDENCES LLC	\$2,013,717.58	\$1,993,639.52	9/24/2008	10/1/2028	5	0	1/1/2021	SMART TAXABLE		DENVER
Multi-Family/Project Bonds 2007 Series B	100	PLAZA TOWNHOMES AT MACON AND MOLINE LLLP	\$500,000.00	\$468,766.37	10/24/2008	11/1/2025	6.95	0	1/1/2021	SMART TAXABLE		DENVER
Multi-Family/Project Bonds 2007 Series B	100	CENTRAL PARK AT STAPLETON LLLP	\$470,000.00	\$336,934.80	9/15/2008	10/1/2028	7.2	0	1/1/2021	SMART TAXABLE		DENVER
Multi-Family/Project Bonds 2007 Series B	100	42 VILLAGE AT PUEBLO, LP	\$1,000,000.00	\$867,644.04	6/24/2008	7/1/2026	6.95	0	1/1/2021	SMART TAXABLE		BRIGHTON
Multi-Family/Project Bonds 2007 Series B	100	LOS GARCIAS INC	\$595,546.00	\$351,468.83	2/26/2009	3/1/2029	7.55			BF SBA 504		LOVELAND
Multi-Family/Project Bonds 2007 Series B	100	ACI AFFORDABLE 1 LLLP	\$2,600,000.00	\$2,537,055.86	5/24/2018	6/1/2058	4.4	0	1/1/2021	SMART TAXABLE		DENVER
Multi-Family/Project Bonds 2007 Series B	100	SOARING EAGLES CENTER FOR AUTISM	\$1,494,684.00	\$1,380,148.71	5/4/2018	5/1/2038	5.5	0	1/1/2021	BF NON PROFIT REAL ESTATE		AURORA

Multi-Family/Project Bonds 2007 Series B	100	LAKOTA RIDGE SENIOR APARTMENTS LLLP	\$1,625,000.00	\$1,603,560.21	1/29/2020	2/1/2050	5.125			SMART TAXABLE		DENVER
Multi-Family/Project Bonds 2007 Series B	100	COLLEGIATE COMMONS LP	\$1,250,000.00	\$1,224,076.23	7/31/2019	8/1/2049	4.75	0	1/1/2021	SMART TAXABLE		PUEBLO
Multi-Family/Project Bonds 2007 Series B	100	NORTHERN HOTEL APARTMENTS 2016 LP	\$1,815,000.00	\$1,786,993.19	11/20/2019	12/1/2049	4.75	0	1/1/2021	SMART TAXABLE		ASPEN
Multi-Family/Project Bonds 2007 Series B	100	WOODGATE TRAILS, LLLP	\$1,000,000.00	\$993,760.96	4/30/2020	5/1/2055	5	0	1/1/2021	SMART TAXABLE		NEW CASTLE
Multi-Family/Project Bonds 2007 Series B	100	NANCE PROPERTIES LLC	\$1,425,000.00	\$1,359,218.64	3/11/2019	4/1/2039	5.85	0	1/1/2021	BF CHFA DIRECT		BUENA VISTA
Multi-Family/Project Bonds 2007 Series B	100	PRECISION PROMOTIONAL HOLDINGS LLC	\$0.00	\$168,333.36	5/3/2019	6/1/2039	5.85			BF CHFA DIRECT		FORT COLLINS
Multi-Family/Project Bonds 2007 Series B	100	MONTE VISTA COMMUNITY CENTER HOUSING AUTHORITY, INC.	\$400,000.00	\$345,540.18	4/9/2008	5/1/2043	6.9	0	1/1/2021	SMART TAXABLE		MONTROSE
	<b>Loan Count:</b>	<b>30</b>	<b>Total Balance:</b>	<b>\$30,856,110.56</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2008 Series A	100	NDHC LIGGINS TOWER, LLC	\$1,500,000.00	\$1,200,782.50	2/12/2008	1/1/2039	6.3	0	1/1/2021	SMART TAX EXEMPT		DENVER
Multi-Family/Project Bonds 2008 Series A	100	LUCKY STAR LIMITED PARTNERSHIP, LLLP	\$4,413,000.00	\$3,987,640.79	1/24/2008	6/1/2049	6.15	0	1/1/2021	SMART TAX EXEMPT		PUEBLO
Multi-Family/Project Bonds 2008 Series A	100	VILLAGE ON ELIZABETH LLLP	\$900,000.00	\$784,634.40	5/20/2008	6/1/2026	7.2	0	1/1/2021	SMART TAXABLE		FORT COLLINS
Multi-Family/Project Bonds 2008 Series A	100	JACEK KOSLA	\$1,194,235.93	\$1,139,615.63	12/23/2008	1/1/2029	5.75	0	1/1/2021	BF CHFA DIRECT		LEADVILLE
Multi-Family/Project Bonds 2008 Series A	100	UPLANDS TOWNHOMES, LLLP	\$1,106,000.00	\$1,102,081.52	8/27/2020	9/1/2055	5			SMART TAXABLE		PUEBLO
	<b>Loan Count:</b>	<b>5</b>	<b>Total Balance:</b>	<b>\$8,214,754.84</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi Family 2008 Series B (Military Housing Refunding)	100	FORT CARSON FAMILY HOUSIN	#####	\$92,338,383.00	11/29/2006	9/15/2044	5.65	0	1/15/2021	DIRECT BOND		DENVER
Multi Family 2008 Series B (Military Housing Refunding)	100	FORT CARSON FAMILY HOUSING, LLC	\$10,692,078.00	\$9,534,470.00	11/29/2006	9/15/2044	5.65	0	1/15/2021	DIRECT BOND		DENVER
Multi Family 2008 Series B (Military Housing Refunding)	100	AIR FORCE ACADEMY	\$21,665,000.00	\$20,222,019.00	5/1/2007	4/10/2052	5.71	0	1/10/2021	DIRECT BOND		DENVER
Multi Family 2008 Series B (Military Housing Refunding)	100	AIR FORCE ACADEMY MILITARY COMMUNITIES, LLC	\$12,330,000.00	\$11,508,769.00	5/1/2007	4/10/2052	5.71	0	1/10/2021	DIRECT BOND		COLORADO SPRINGS
Multi Family 2008 Series B (Military Housing Refunding)	100	AIR FORCE ACADEMY MILITARY COMMUNITITES, LLC	\$11,350,000.00	\$10,594,043.00	5/1/2007	4/10/2052	5.71	0	1/10/2021	DIRECT BOND		COLORADO SPRINGS
Multi Family 2008 Series B (Military Housing Refunding)	100	AIR FORCE ACADEMY MILITARY COMMUNITIES, LLC	\$1,670,000.00	\$1,558,766.00	5/1/2007	4/10/2052	5.71	0	1/10/2021	DIRECT BOND		DENVER
	<b>Loan Count:</b>	<b>6</b>	<b>Total Balance:</b>	<b>\$145,756,450.00</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2009 Series A	100	ATLANTIS COMMUNITY INCORPORATED	\$177,100.00	\$35,910.40	5/30/1991	7/1/2023	7.875	0	1/1/2021	MF 501(C)3		DENVER
Multi-Family/Project Bonds 2009 Series A	100	FORUM BUILDING HOUSING LLLP	\$465,000.00	\$190,455.62	5/23/1997	6/1/2027	5.85	0	1/1/2021	542 (C)	542(C)	DENVER
Multi-Family/Project Bonds 2009 Series A	100	URBAN PEAK HOUSING CORPORATION	\$225,000.00	\$108,286.45	2/12/1998	3/1/2029	7	0	1/1/2021	SMART TAX EXEMPT		DENVER
Multi-Family/Project Bonds 2009 Series A	100	HOUSING AUTHORITY OF THE CITY OF FOUNTAIN	\$1,077,751.00	\$173,483.72	2/24/1993	3/1/2023	6			MF 501(C)3		FOUNTAIN
Multi-Family/Project Bonds 2009 Series A	100	VILLAGE PLACE ASSOCIATES LLLP	\$2,865,108.83	\$2,797,287.07	12/7/2006	1/1/2027	6.35	0	1/1/2021	SMART TAX EXEMPT		LONGMONT
Multi-Family/Project Bonds 2009 Series A	100	LUMIEN APARTMENTS II LLC	\$2,215,000.00	\$2,211,092.55	9/29/2020	10/1/2055	5	0	1/1/2021	SMART TAXABLE		DURANGO
	<b>Loan Count:</b>	<b>6</b>	<b>Total Balance:</b>	<b>\$5,516,515.81</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2012 Series A	100	MOUNTAIN VIEW REDEVELOPMENT LLLP	\$10,500,000.00	\$9,782,255.20	7/19/2012	7/1/2051	5.24			542 (C)	542(C)	DENVER
	<b>Loan Count:</b>	<b>1</b>	<b>Total Balance:</b>	<b>\$9,782,255.20</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2012 Series B	100	RESIDENCES AT UNIVERSITY HILLS, LLC	\$17,450,000.00	\$16,442,750.42	10/1/2012	11/1/2054	4.85	0	1/1/2021	542 (C)	542(C)	DENVER
	<b>Loan Count:</b>	<b>1</b>	<b>Total Balance:</b>	<b>\$16,442,750.42</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Class I Adjustable Rate Bonds, 2013 Series A	100	HOUSING AUTHORITY OF THE CITY OF GRAND JUNCTION COLORADO	\$1,762,999.60	\$1,157,251.69	5/21/2012	7/1/2034	1.75			542 (C)	542(C)	GRAND JUNCTION
	<b>Loan Count:</b>	<b>1</b>	<b>Total Balance:</b>	<b>\$1,157,251.69</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Class I Bonds 2016 Series A	100	CHFA BUILDING REMODEL & EQUIP	\$11,678,650.69	\$10,443,841.72	10/25/2016	10/1/2041	3.9			CHFA NOTE		DENVER
	<b>Loan Count:</b>	<b>1</b>	<b>Total Balance:</b>	<b>\$10,443,841.72</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Class I Bonds 2018 Series A	100	PRAIRIE CREEKS RESIDENCES LLC	\$935,000.00	\$660,203.86	12/10/2004	1/1/2035	6.5	0	1/1/2021	SMART TAX EXEMPT		STRASBURG
Multi-Family/Project Class I Bonds 2018 Series A	100	DR STEVEN J ZAPIEN DDS INC	\$181,900.00	\$20,907.17	5/28/2002	6/1/2022	7.25			BF CHFA DIRECT		WHEAT RIDGE
Multi-Family/Project Class I Bonds 2018 Series A	100	PARK MEADOWS AFFORDABLE HOUSING LLC	\$1,265,743.67	\$1,145,164.19	4/2/2002	1/1/2045	5.25	0	1/1/2021	SMART TAXABLE		COLORADO SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	BOOKCLIFF AUTO PARTS INC	\$524,089.86	\$210,273.63	3/1/2002	4/15/2027	6.115	0	1/5/2021	BF QIC	SBA	GRAND JUNCTION
Multi-Family/Project Class I Bonds 2018 Series A	100	EMRY ENTERPRISES LLC	\$584,551.00	\$304,623.68	2/14/2002	12/5/2031	5.25	0	1/5/2021	BF B&I II		COLORADO SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	HOUSING AUTHORITY OF THE COUNTY OF GUNNISON, COLORADO	\$528,100.00	\$334,367.31	10/27/2013	11/1/2033	5.75			SMART TAX EXEMPT		GUNNISON
Multi-Family/Project Class I Bonds 2018 Series A	100	JEJK INC DBA MERRY MAIDS	\$62,398.62	\$57,212.49	9/1/2020	3/1/2024	6.81			BF CHFA DIRECT		BOULDER
Multi-Family/Project Class I Bonds 2018 Series A	100	HOUSING AUTHORITY OF THE CITY OF FOUNTAIN, COLORADO	\$452,800.00	\$288,596.41	11/21/2003	12/1/2033	5.75			SMART TAX EXEMPT		FOUNTAIN
Multi-Family/Project Class I Bonds 2018 Series A	100	HAMPDEN SENIOR I LP	\$850,000.00	\$665,104.67	5/19/2005	6/1/2045	4	0	1/1/2021	HOF CHFA		AURORA
Multi-Family/Project Class I Bonds 2018 Series A	100	MIHAICH PROPERTIES LLC	\$375,000.00	\$105,067.04	3/30/2004	6/1/2024	6.71	0	1/1/2021	BF SBA 504		STEAMBOAT SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	HOUSING AUTHORITY OF THE CITY OF TRINIDAD, COLORADO	\$676,700.00	\$438,689.53	2/17/2004	3/1/2034	5.75	0	1/1/2021	SMART TAX EXEMPT		TRINIDAD

Multi-Family/Project Class I Bonds 2018 Series A	100	THE RENAISSANCE PRESCHOOL INC	\$1,027,368.98	\$933,011.25	7/13/2005	8/1/2035	3	0	1/1/2021	BF NON PROFIT		PARKER
Multi-Family/Project Class I Bonds 2018 Series A	100	HOUSING AUTHORITY OF THE COUNTY OF GRAND, COLORADO	\$278,700.00	\$186,699.86	8/20/2004	9/1/2034	6			HOF CHFA		KREMMLING
Multi-Family/Project Class I Bonds 2018 Series A	100	DR CHRISTINE JONES PC	\$299,000.00	\$101,273.62	7/28/2005	8/1/2025	5.7	0	1/1/2021	BF CHFA RURAL		LEADVILLE
Multi-Family/Project Class I Bonds 2018 Series A	100	TIF LLC	\$250,000.00	\$87,774.18	4/27/2005	5/1/2025	6.93	0	1/1/2021	BF CHFA DIRECT		GRAND JUNCTION
Multi-Family/Project Class I Bonds 2018 Series A	100	THE HOUSING AUTHORITY OF THE CITY OF LEADVILLE, COLORADO	\$164,700.00	\$111,517.52	10/21/2004	11/1/2034	6	0	1/1/2021	HOF CHFA		LEADVILLE
Multi-Family/Project Class I Bonds 2018 Series A	100	BACKBONE MEDIA HOLDING	\$94,867.35	\$27,732.71	7/15/2005	8/1/2025	5.75	0	1/1/2021	BF CHFA DIRECT		CARBONDALE
Multi-Family/Project Class I Bonds 2018 Series A	100	DENVER REVITALIZATION PARTNERSHIP VII, LTD	\$108,900.00	\$73,266.59	11/8/2004	12/1/2034	6	0	1/1/2021	HOF CHFA		DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	MERCY HOUSING COLORADO VIII	\$700,000.00	\$502,915.44	3/22/2005	4/1/2025	6.95	0	1/1/2021	SMART TAXABLE		DURANGO
Multi-Family/Project Class I Bonds 2018 Series A	100	HILLSIDE POINTE LLLP	\$2,000,000.00	\$1,423,129.93	3/24/2005	4/1/2021	6.68	0	1/1/2021	SMART TAXABLE		COLORADO SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	KAMDON LLC	\$270,000.00	\$92,367.45	7/21/2005	8/1/2025	5.65	0	1/1/2021	BF CHFA RURAL		HOLYOKE
Multi-Family/Project Class I Bonds 2018 Series A	100	DURANGO HOUSING PRESERVATION	\$599,800.00	\$488,396.77	10/1/2005	10/1/2040	6.7	0	1/1/2021	HF HOF CHFA	542(C)	DURANGO
Multi-Family/Project Class I Bonds 2018 Series A	100	VOLK VENTURES LLC	\$1,091,381.40	\$1,067,648.86	12/28/2006	1/1/2037	5.84	0	1/1/2021	BF B&I I	RD	MONTROSE



Multi-Family/Project Class I Bonds 2018 Series A	100	MARKEL DESIGN GROUP	\$382,500.00	\$134,220.90	10/27/2005	11/1/2025	5.65			BF CHFA RURAL		FRISCO
Multi-Family/Project Class I Bonds 2018 Series A	100	J D EAGLE LLP	\$727,912.00	\$315,606.66	9/28/2006	10/1/2026	6.55	0	1/1/2021	BF CHFA DIRECT		EAGLE
Multi-Family/Project Class I Bonds 2018 Series A	100	ALBION LLC	\$132,850.10	\$122,351.54	10/5/2005	11/1/2025	6.15	0	1/1/2021	BF CHFA DIRECT		BOULDER
Multi-Family/Project Class I Bonds 2018 Series A	100	KITTYHAWK & CANTERBURY RENOVATION LLLP	\$2,620,440.36	\$2,550,419.08	10/31/2005	8/1/2026	6.75	0	1/1/2021	SMART TAXABLE		DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	CASTLE CREEK COMMONS EAST LLLP	\$280,200.00	\$198,394.51	10/10/2005	11/1/2035	6	0	1/1/2021	HOF CHFA		CASTLE ROCK
Multi-Family/Project Class I Bonds 2018 Series A	100	WEST 10TH AVE RESIDENCES	\$1,400,000.00	\$1,224,997.26	1/23/2006	2/1/2023	5.5	0	1/1/2021	SMART TAXABLE		DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	WAGONWHEEL ENTERPRISES LLC	\$175,000.00	\$64,757.20	1/4/2006	2/1/2026	5.8			BF CHFA RURAL		STEAMBOAT SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	LINDEN POINTE LLLP	\$1,673,077.00	\$1,195,710.66	1/23/2006	2/1/2022	6.06			SMART TAXABLE		GRAND JUNCTION
Multi-Family/Project Class I Bonds 2018 Series A	100	ADVANCE AWNINGS & MO	\$124,000.00	\$47,775.65	2/28/2006	3/1/2026	5.95	0	1/1/2021	BF CHFA RURAL		MONTROSE
Multi-Family/Project Class I Bonds 2018 Series A	100	POST OFFICE CROSSING LLC	\$363,600.00	\$144,172.31	5/4/2006	6/1/2026	5.95	31	12/1/2020	BF CHFA RURAL		EAGLE
Multi-Family/Project Class I Bonds 2018 Series A	100	JESCO LLC	\$483,750.00	\$196,527.12	5/4/2006	6/1/2026	6.2	0	1/1/2021	BF CHFA RURAL		STEAMBOAT SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	WIGGINS II LLC	\$750,000.00	\$290,729.06	5/18/2006	6/1/2026	5.95			BF CHFA RURAL		VAIL
Multi-Family/Project Class I Bonds 2018 Series A	100	WALTON ENTERPRISES LLC	\$277,567.70	\$260,694.79	12/11/2006	1/1/2027	7.05	0	1/1/2021	BF CHFA RURAL		GRAND JUNCTION

Multi-Family/Project Class I Bonds 2018 Series A	100	DIANE HARTY SCHLAEFER LLC	\$39,318.37	\$35,423.56	6/21/2007	7/1/2027	6.95			BF CHFA RURAL		FRISCO
Multi-Family/Project Class I Bonds 2018 Series A	100	HC BRIGHTON SENIOR I, LP	\$600,000.00	\$406,321.58	6/12/2007	7/1/2027	3.5	0	1/1/2021	HOF CHFA		BRIGHTON
Multi-Family/Project Class I Bonds 2018 Series A	100	LHG INVESTMENTS LLC	\$219,725.00	\$111,262.95	9/17/2007	10/1/2027	7.2	0	1/1/2021	BF CHFA DIRECT		LOVELAND
Multi-Family/Project Class I Bonds 2018 Series A	100	D & F LLC	\$139,293.16	\$132,356.74	1/28/2008	2/1/2028	7.2	0	1/1/2021	BF CHFA RURAL		CARBONDALE
Multi-Family/Project Class I Bonds 2018 Series A	100	GARAGE DEKOR LLC	\$196,956.85	\$164,024.59	2/28/2008	3/1/2028	6.7	0	1/1/2021	BF CHFA RURAL		EAGLE
Multi-Family/Project Class I Bonds 2018 Series A	100	ARBOR VISTA LLLP	\$1,557,443.22	\$1,445,985.50	8/18/2009	9/1/2029	5.5			SMART TAXABLE		GRAND JUNCTION
Multi-Family/Project Class I Bonds 2018 Series A	100	CARA 3 PROPERTIES LLC	\$136,018.46	\$96,522.52	10/30/2008	11/1/2028	7.15	0	1/1/2021	BF CHFA DIRECT		BROOMFIELD
Multi-Family/Project Class I Bonds 2018 Series A	100	BROTHERS REDEVELOPMENT, INC	\$2,365,000.00	\$2,248,279.42	3/31/2009	4/1/2039	7.65	0	1/1/2021	MF 501(C)3		DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	BROADWAY AFFORDABLE LLLP	\$480,000.00	\$448,674.47	8/5/2010	9/1/2030	7.25			SMART TAXABLE		DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	VILLAS AT THE BLUFF LLLP	\$1,500,000.00	\$1,255,540.46	4/15/2010	5/1/2030	6.65			SMART TAXABLE		DELTA
Multi-Family/Project Class I Bonds 2018 Series A	100	HAZEL COURT LLLP	\$273,775.00	\$243,916.63	2/25/2011	3/1/2026	7.8	0	1/1/2021	HOF CHFA		DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	THE MAKEN DO LLC	\$180,323.06	\$128,983.70	1/28/2010	3/1/2030	7	0	1/1/2021	BF SBA 504		GRAND JUNCTION
Multi-Family/Project Class I Bonds 2018 Series A	100	CURRENT SOLUTIONS LLC	\$207,000.00	\$128,324.81	12/17/2009	1/1/2030	7			BF CHFA RURAL		GRAND JUNCTION

Multi-Family/Project Class I Bonds 2018 Series A	100	PARK AVENUE REDEVELOPMENT BLOCK 4B LLLP	\$3,750,000.00	\$3,479,529.36	11/8/2010	12/1/2040	6.6	0	1/1/2021	SMART TAXABLE		DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	MCGUIRE AUTO PAR	\$260,000.00	\$174,111.22	8/23/2011	9/1/2031	6.6			BF B&I I	RD	MEEKER
Multi-Family/Project Class I Bonds 2018 Series A	100	M&L INVESTMENTS, LLC	\$90,900.00	\$60,402.14	2/16/2011	3/1/2031	6.5	0	1/1/2021	BF SBA 504	SBA	CARBONDALE
Multi-Family/Project Class I Bonds 2018 Series A	100	DUKE LLC	\$160,357.23	\$154,635.18	8/23/2011	9/1/2031	6.6			BF SBA 504		IDAHO SPRINGS
Multi-Family/Project Class I Bonds 2018 Series A	100	SUNSET TOWERS VOA AFFORDABLE HOUSING L.P	\$4,205,770.81	\$3,858,273.66	7/11/2014	8/1/2044	4.5	0	1/1/2021	542 (C)	542(C)	DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	THE FOURTH QUARTER PARTNERS LLLP	\$1,400,000.00	\$1,286,540.16	11/1/2014	12/1/2049	4.5	0	1/1/2021	542 (C)	542(C)	DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	VWC2 LLLP, A COLORADO LIMITED LIABILITY PARTNERSHIP	\$1,650,000.00	\$1,506,815.20	12/1/2015	1/1/2046	4.5	0	1/1/2021	542 (C)	542(C)	AURORA
Multi-Family/Project Class I Bonds 2018 Series A	100	VWC1 LLLP, A COLORADO LIMITED LIABILITY PARTNERSHIP	\$1,800,000.00	\$1,607,877.77	12/1/2014	1/1/2045	4.5	0	1/1/2021	542 (C)	542(C)	AURORA
Multi-Family/Project Class I Bonds 2018 Series A	100	ARTSPACE LOVELAND LP	\$912,000.00	\$838,792.84	3/18/2016	4/1/2046	4.75			SMART TAXABLE		LOVELAND
Multi-Family/Project Class I Bonds 2018 Series A	100	GREELEY ELDER HOUSING OWNER LLLP	\$1,075,000.00	\$996,946.61	3/11/2016	4/1/2046	5.25	0	1/1/2021	SMART TAXABLE		GREELEY
Multi-Family/Project Class I Bonds 2018 Series A	100	AUBURN VENTURES LIMITED PARTNERSHIP	\$4,075,000.00	\$3,847,223.99	12/21/2015	1/1/2051	5.25	0	1/1/2021	SMART TAXABLE		CASTLE ROCK
Multi-Family/Project Class I Bonds 2018 Series A	100	BROTHERS REDEVELOPMENT INC	\$700,000.00	\$656,133.96	9/30/2014	10/1/2049	6	0	1/1/2021	SMART TAXABLE		DENVER

Multi-Family/Project Class I Bonds 2018 Series A	100	TOWN CENTER NORTH APARTMENTS LLLP	\$1,825,000.00	\$1,705,682.39	9/14/2016	10/1/2046	5.25			SMART TAXABLE		WHEAT RIDGE
Multi-Family/Project Class I Bonds 2018 Series A	100	9700 E. EASTER LANE, LLC	\$4,954,418.47	\$4,816,083.37	6/30/2016	7/1/2036	5.99			BF NON PROFIT		CENTENNIAL
Multi-Family/Project Class I Bonds 2018 Series A	100	FALCON RIDGE APARTMENTS LLLP	\$2,000,000.00	\$1,868,041.62	2/1/2017	3/1/2047	4.5			542 (C)	542(C)	ESTES PARK
Multi-Family/Project Class I Bonds 2018 Series A	100	OAKSHIRE TRAILS LLLP	\$1,500,000.00	\$1,422,918.41	6/29/2017	7/1/2047	5.25	0	1/1/2021	SMART TAXABLE		PUEBLO
Multi-Family/Project Class I Bonds 2018 Series A	100	ANTHRACITE PLACE APARTMENTS LLC	\$1,060,000.00	\$1,005,529.11	7/28/2017	8/1/2047	5.25			SMART TAXABLE		CRESTED BUTTE
Multi-Family/Project Class I Bonds 2018 Series A	100	LHA MAPLEWOOD, LLLP	\$4,050,000.00	\$3,605,397.43	5/10/2010	6/1/2027	6.7			SMART TAXABLE		LAKEWOOD
Multi-Family/Project Class I Bonds 2018 Series A	100	CASA DE ROSAL OWNERSHIP ENTITY LLP	\$842,277.45	\$829,583.21	2/11/2011	3/1/2051	7.35	0	1/1/2021	SMART TAXABLE		DENVER
Multi-Family/Project Class I Bonds 2018 Series A	100	OVERLAND TRAIL, LLC	\$600,000.00	\$531,383.75	4/26/2013	5/1/2043	6	0	1/1/2021	SMART TAXABLE		STERLING
	<b>Loan Count:</b>	<b>69</b>	<b>Total Balance:</b>	<b>\$57,169,819.21</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Class I Bonds 2019 Series A	100	COLORADO COALITION FOR THE HOMELESS	\$1,018,652.54	\$798,667.20	6/3/2008	7/1/2033	3	0	1/1/2021	BF NON PROFIT REAL ESTATE		DENVER
Multi-Family/Project Class I Bonds 2019 Series A	100	ARCHDIOCESAN FAMILY HOUSING, INC.	\$3,208,175.12	\$2,778,550.61	3/4/2010	3/1/2041	3			SMART TAX EXEMPT		DENVER
Multi-Family/Project Class I Bonds 2019 Series A	100	EVERETT COURT PARTNERS LLC	\$2,196,564.80	\$8,054,844.28	7/31/2019	8/1/2021	2.75			SMART TAX EXEMPT		LAKEWOOD
Multi-Family/Project Class I Bonds 2019 Series A	100	CASA DEL SOL COMMUNITY PARTNERS, LP	\$9,294,987.07	\$14,608,083.97	8/1/2019	8/1/2021	2.75	0	1/1/2021	SMART TAX EXEMPT		PUEBLO
Multi-Family/Project Class I Bonds 2019 Series A	100	RASA II ECONOMIC DEVELOPMENT CORPORATION	\$1,886,868.52	\$1,738,250.88	7/13/2009	3/1/2051	3	0	1/1/2021	542 (C)	542(C)	COLORADO SPRINGS
Multi-Family/Project Class I Bonds 2019 Series A	100	HUGHES STATION BHA 2017 LLC	\$5,363,044.53	\$4,891,403.53	10/27/2008	11/1/2048	3	0	1/1/2021	SMART TAX EXEMPT		BRIGHTON
Multi-Family/Project Class I Bonds 2019 Series A	100	ROUNDUP FELLOWSHIP INC	\$1,150,000.00	\$866,854.20	10/28/2008	11/1/2038	3			BF NON PROFIT REAL ESTATE		COLORADO SPRINGS
	<b>Loan Count:</b>	<b>7</b>	<b>Total Balance:</b>	<b>\$33,736,654.67</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2019 Series B	100	DMV PARTNERSHIP LLLP	\$3,387,453.91	\$39,106,701.80	8/7/2019	9/1/2021	2.52	31	1/1/2021	SMART TAX EXEMPT		DENVER
	<b>Loan Count:</b>	<b>1</b>	<b>Total Balance:</b>	<b>\$39,106,701.80</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2019 Series C	100	CHFA - MULTIFAMILY PROJECT LOANS	\$10,000,000.00	\$10,000,000.00	9/11/2019	3/1/2021	2.281			CHFA NOTE		DENVER
Multi-Family/Project Bonds 2019 Series C	100	CHFA - SINGLE FAMILY 2ND MORTGAGES	\$30,000,000.00	\$30,000,000.00	9/11/2019	3/1/2024	2.03			CHFA NOTE		DENVER
	<b>Loan Count:</b>	<b>2</b>	<b>Total Balance:</b>	<b>\$40,000,000.00</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2020 Series A	100	GOLDEN WEST IL LLLP	\$19,216,477.68	\$22,169,257.74	4/23/2020	5/1/2022	2.33	31	1/1/2021	SMART TAX EXEMPT		BOULDER
	<b>Loan Count:</b>	<b>1</b>	<b>Total Balance:</b>	<b>\$22,169,257.74</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2020 Series B	100	GREYHOUND PARK APARTMENTS LLLP	\$791,954.19	\$1,702,146.89	12/2/2020	6/30/2024	3.1	0	1/2/2021	SMART TAX EXEMPT	542(C)	COMMERCE CITY
	<b>Loan Count:</b>	<b>1</b>	<b>Total Balance:</b>	<b>\$1,702,146.89</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2020 Series C	100	PANCRATIA HALL PARTNERS LLC	\$7,800,000.00	NOT ACTIVE; IN CONSTRUCTION PERIOD	11/1/2022	10/1/2039	0.03	0	11/1/2022	CASH COLLATERAL		DENVER
	<b>Loan Count:</b>	<b>1</b>	<b>Total Balance:</b>	<b>N/A</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2020 Series D	100	ATLANTIS COMMUNITY INCORPORATED	\$460,000.00	\$170,830.38	12/13/1995	5/1/2026	7.6	0	1/1/2021	MF 501(C)3		DENVER
Multi-Family/Project Bonds 2020 Series D	74.9	THE UPTOWN PARTNERSHIP, INC	\$371,540.99	\$152,106.66	4/9/1999	4/1/2029	2.87	0	1/1/2021	SMART TAX EXEMPT		DENVER
Multi-Family/Project Bonds 2020 Series D	100	THE COLORADO COALITION FOR THE HOMELESS	\$1,294,650.00	\$480,913.54	2/2/2001	3/1/2026	6.99	0	1/1/2021	BF EDF		DENVER
Multi-Family/Project Bonds 2020 Series D	100	HOUSING AUTHORITY OF THE CITY OF STERLING, COLORADO	\$893,000.00	\$478,676.43	3/29/2001	4/1/2031	3.5	0	1/1/2021	SMART TAX EXEMPT		STERLING
Multi-Family/Project Bonds 2020 Series D	100	VOLUNTEERS OF AMERICA OF COLORADO	\$660,000.00	\$50,157.93	8/1/2001	9/1/2021	7.5	31	12/1/2020	BF EDF		DENVER
Multi-Family/Project Bonds 2020 Series D	100	THE EMPOWERMENT PROGRAM, INC.	\$187,069.97	\$140,579.15	7/26/2001	8/1/2031	3.5			SMART TAX EXEMPT		DENVER
Multi-Family/Project Bonds 2020 Series D	100	FOREST MANOR LLLP	\$4,084,577.38	\$3,156,105.02	5/20/2002	6/1/2032	3.5	0	1/1/2021	542 (C)	542(C)	GLENDALE
Multi-Family/Project Bonds 2020 Series D	100	TRI COUNTY SENIOR CITIZENS AND HOUSING, INC	\$256,300.00	\$144,617.28	1/22/2002	2/1/2032	3.5			SMART TAX EXEMPT		MONTE VISTA
Multi-Family/Project Bonds 2020 Series D	100	HOUSING AUTHORITY OF THE COUNTY OF MOFFAT	\$218,100.00	\$141,747.43	8/31/2003	9/1/2033	6.5			SMART TAX EXEMPT		CRAIG
Multi-Family/Project Bonds 2020 Series D	100	ATLANTIS COMMUNITY FOUNDATION	\$1,310,000.00	\$1,014,759.79	5/13/2004	6/1/2039	6	0	1/1/2021	SMART TAX EXEMPT		DENVER
Multi-Family/Project Bonds 2020 Series D	100	WOW! CHILDREN'S MUSEUM	\$140,873.46	\$140,873.46	7/28/2004	8/1/2024				BF NON PROFIT		LAFAYETTE

Multi-Family/Project Bonds 2020 Series D	39.05	HAMPDEN SENIOR I LP	\$9,478,000.00	\$3,173,378.95	5/19/2005	6/1/2045	6.4	0	1/1/2021	542 (C)	542(C)	AURORA
Multi-Family/Project Bonds 2020 Series D	100	ELLIOTT RICHARD	\$282,222.00	\$111,874.16	3/23/2004	2/1/2026	4.99			BF QAL	FSA	SUGAR CITY
Multi-Family/Project Bonds 2020 Series D	100	COALITION FOR THE UPPER SOUTH PLATTE	\$120,000.00	\$33,414.79	2/24/2005	3/1/2025	6.5			BF NON PROFIT		LAKE GEORGE
Multi-Family/Project Bonds 2020 Series D	100	CORDOVANO & HONECK BUILDING FUND LLC	\$406,373.00	\$133,177.87	5/9/2006	7/1/2026	6.15	0	1/1/2021	BF SBA 504		ENGLEWOOD
Multi-Family/Project Bonds 2020 Series D	100	NORTHEAST PLAZA PARTNERS, RLLLP	\$1,029,500.00	\$779,764.21	5/26/2006	6/1/2037	5.4	0	1/1/2021	SMART TAXABLE		STERLING
Multi-Family/Project Bonds 2020 Series D	100	PARKSIDE INVESTMENT GROUP LLLP	\$2,450,000.00	\$1,788,502.60	4/28/2006	5/1/2036	6.25	0	1/1/2021	SMART TAXABLE		LONGMONT
Multi-Family/Project Bonds 2020 Series D	100	MOUNTAIN VIEW PLAZA INVESTMENT GROUP, LLLP	\$2,570,000.00	\$1,876,102.75	4/28/2006	5/1/2036	6.25	0	1/1/2021	SMART TAXABLE		LONGMONT
Multi-Family/Project Bonds 2020 Series D	100	VOA SUNSET HOUSING LP	\$5,376,100.00	\$4,057,693.11	6/7/2006	7/1/2036	6.95	0	1/1/2021	SMART TAXABLE		DENVER
Multi-Family/Project Bonds 2020 Series D	100	T.O. LLC	\$265,500.00	\$102,294.25	2/3/2006	3/1/2026	5.95	0	1/1/2021	BF CHFA RURAL		STEAMBOAT SPRINGS
Multi-Family/Project Bonds 2020 Series D	100	THE HOUSING AUTHORITY OF THE COUNTY OF BOULDER, COLORADO	\$700,000.00	\$507,792.38	6/1/2006	6/1/2046	2	0	1/1/2021	HOF CHFA		LYONS
Multi-Family/Project Bonds 2020 Series D	100	K & T HANSEN INC	\$434,000.00	\$182,271.08	9/8/2006	10/1/2026	6.2			BF CHFA RURAL		NATHROP
Multi-Family/Project Bonds 2020 Series D	100	BIG ENERGY HOLDINGS LLC	\$498,000.00	\$204,883.95	6/21/2006	7/1/2026	6.2	0	1/1/2021	BF CHFA RURAL		STEAMBOAT SPRINGS



Multi-Family/Project Bonds 2020 Series D	100	THE RESERVE AT THORNTON II, LP	\$3,500,000.00	\$2,743,241.42	7/19/2006	8/1/2038	6.8	0	1/1/2021	SMART TAXABLE		THORNTON
Multi-Family/Project Bonds 2020 Series D	100	CASA DORADA LLC	\$2,000,000.00	\$1,521,211.70	8/25/2006	9/1/2024	7	0	1/1/2021	SMART TAXABLE		DENVER
Multi-Family/Project Bonds 2020 Series D	100	WACKER HOLDINGS LLC	\$176,800.00	\$48,420.70	8/3/2006	9/1/2026	7.38			BF CHFA DIRECT		WHEAT RIDGE
Multi-Family/Project Bonds 2020 Series D	100	PINECREST AT COMMERCE CITY LLLP	\$3,315,000.00	\$2,557,506.49	1/30/2007	2/1/2027	7	0	1/1/2021	SMART TAXABLE		COMMERCE CITY
Multi-Family/Project Bonds 2020 Series D	100	PINECREST AT COMMERCE CITY LLLP	\$585,000.00	\$383,792.70	1/30/2007	2/1/2027	3.25	0	1/1/2021	HOF CHFA		COMMERCE CITY
Multi-Family/Project Bonds 2020 Series D	100	GRAND MESA APARTMENTS OF FRUITA, LLLP	\$524,500.00	\$343,662.98	4/6/2004	5/1/2037	3	0	1/1/2021	HOF CHFA		FRUITA
Multi-Family/Project Bonds 2020 Series D	100	12TH & ELATI RESIDENCES LLC	\$500,900.00	\$349,666.32	9/24/2008	10/1/2028	3	0	1/1/2021	HOF CHFA		DENVER
Multi-Family/Project Bonds 2020 Series D	100	THE GATHERING PLACE: A REFUGE FOR REBUILDING LIVES	\$477,520.64	\$434,801.95	7/15/2008	8/1/2038	1	0	1/1/2021	BF CHFA DIRECT		DENVER
Multi-Family/Project Bonds 2020 Series D	100	REDTAIL PONDS PERMANENT SUPPORTIVE HOUSING LLLP	\$2,280,000.00	\$2,070,198.05	3/1/2016	4/1/2046	3.75	0	1/1/2021	542 (C)	542(C)	FORT COLLINS
Multi-Family/Project Bonds 2020 Series D	100	HC BRIGHTON SENIOR II LP	\$2,169,000.00	\$2,060,729.31	8/25/2017	9/1/2047	5.1	0	1/1/2021	SMART TAXABLE		BRIGHTON
Multi-Family/Project Bonds 2020 Series D	100	MARYCREST APARTMENTS LLC	\$3,000,000.00	\$3,000,000.00	12/9/2020	1/1/2061	4.5			SMART TAXABLE		DENVER
Multi-Family/Project Bonds 2020 Series D	100	NINE MILE STATION SENIOR LIVING LLC	\$3,000,000.00	\$3,000,000.00	12/11/2020	1/1/2056	5			SMART TAXABLE		AURORA

Multi-Family/Project Bonds 2020 Series D	100	PROVIDENCE HEIGHTS LLLP	\$1,533,000.00	\$1,530,295.66	9/15/2020	10/1/2055	5	0	1/1/2021	SMART TAXABLE		AURORA
Multi-Family/Project Bonds 2020 Series D	100	DEANZA VISTA REDEVELOPMENT LP	\$1,700,000.00	\$1,695,492.20	8/12/2020	9/1/2055	5	0	1/1/2021	SMART TAXABLE		PONCHA SPRINGS
Multi-Family/Project Bonds 2020 Series D	100	CHAFFE PARK SENIOR RESIDENCES	\$3,094,000.00	\$3,079,036.43	7/1/2020	8/1/2050	5	0	1/1/2021	542 (C)	542(C)	DENVER
	<b>Loan Count:</b>	<b>38</b>	<b>Total Balance:</b>	<b>\$43,840,573.08</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds 2020 Series E	100	MHMP 14 CLARE GARDENS LLLP	\$14,564,913.93	NOT ACTIVE; IN CONSTRUCTION PERIOD	12/9/2020	06/09/2023	7.6	0	06/09/2023	CASH COLLATERAL		DENVER
	<b>Loan Count:</b>	<b>1</b>	<b>Total Balance:</b>	<b>N/A</b>								

<u>Inv. Name</u>	<u>Partic %</u>	<u>Company Name</u>	<u>Orig. Loan Amount</u>	<u>Cur. Prin. Bal.</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Int. Rate</u>	<u># Days Past Due</u>	<u>Next Due Date</u>	<u>Loan Program Type</u>	<u>Insurance Type</u>	<u>Location</u>
Multi-Family/Project Bonds Surplus Assets	100	HC BRIGHTON SENIOR II LP	\$2,000,000.00	\$1,996,471.83	9/30/2020	10/1/2055	5	0	10/1/2020	SMART TAXABLE		BRIGHTON
	<b>Loan Count:</b>	<b>1</b>	<b>Total Balance:</b>	<b>\$1,996,471.83</b>								

Construction for the loans, principal balance column shows the total amount drawn at year end. \*

## Investment Information

As of December 31, 2020, the Authority has invested certain amounts in Series subaccounts of Funds related to such Bonds in investment agreements with the investment providers and at the rates as set forth in the following table.

### Outstanding Investment Agreements

<u>FUNDS INVESTED (in related Series subaccounts)</u>	<u>PROVIDER &amp; RATE</u>	<u>TERMINATION DATE</u>
MF 2000A REVENUE	FGIC CAP MRKT SERVICES 6.00%	10/1/2032
MF 2007B DSR <sup>(1)</sup>	NATIXIS FUNDING CORP. 5.27%	10/1/2038
MF 2007B LN-RECYCLING	NATIXIS FUNDING CORP. (FLOAT FUND)	10/1/2038
MF 2007B REVENUE <sup>(1)</sup>	NATIXIS FUNDING CORP. 4.46%	10/1/2038
MF 2007B REVENUE <sup>(1)</sup>	NATIXIS FUNDING CORP. (FLOAT FUND)	10/1/2038
MF 2008A DSR	NATIXIS FUNDING CORP. 4.33%	4/1/2043
MF 2008A REVENUE	NATIXIS FUNDING CORP. (FLOAT FUND)	4/1/2043
MF 2008A REVENUE	NATIXIS FUNDING CORP. 3.61%	4/1/2043
MF 2008B REVENUE	NATIXIS FUNDING CORP. 4.712%	5/1/2052
MF 2020C RESTRICTED LOAN SUBACCOUNT	TORONTO-DOMINION BANK 0.327%	10/1/2022
MF 2020C COLLATERAL FUND	TORONTO-DOMINION BANK 0.327%	10/1/2022
MF 2020E RESTRICTED LOAN SUBACCOUNT	TORONTO-DOMINION BANK 0.388%	6/1/2023
MF 2020E COLLATERAL FUND	TORONTO-DOMINION BANK 0.388%	6/1/2023

- (1) These funds are invested under a master repurchase agreement entered with Natixis Funding Corp. on January 29, 2010 (the "**Master Repurchase Agreement**"). The Master Repurchase Agreement replaced the investment agreements previously in effect and provides for the delivery of securities to the Trustee at a collateralization level of 105%.

As of December 31, 2020, the following balances were held in the respective subaccounts under the Master Indenture:

**Detailed Investment Information**

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2000A DSR	FGLMC	33,271.06	3.50%	08/01/2044
MF 2000A DSR	FGLMC	86,210.60	2.50%	08/01/2046
MF 2000A DSR	FGLMC	278,580.83	3.50%	06/01/2042
MF 2000A DSR	FNMA	535,357.11	2.50%	04/01/2046
MF 2000A DSR	GNMA MBS	32,377.73	4.00%	02/20/2041
MF 2000A DSR	GNMA MBS	42,621.90	5.00%	06/16/2038
MF 2000A DSR	GNMA MBS	455,121.64	4.00%	12/20/2040
MF 2000A REVENUE	INVESTMENT AGREEMENT	187,831.27	6.00%	10/01/2032
MF 2000A DSR	MONEY MARKET	3,962,351.92	VAR	Short Term
MF 2000A REVENUE	MONEY MARKET	35,562.54	VAR	Short Term
		<u>\$5,649,286.60</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2007B DSR	FGLMC	388.85	3.50%	08/01/2044
MF 2007B DSR	INVESTMENT AGREEMENT	2,468,657.60	5.27%	10/01/2038
MF 2007B LN-RECYCLING	INVESTMENT AGREEMENT	241,303.10	0.01%	10/01/2038
MF 2007B REVENUE	INVESTMENT AGREEMENT	1,205,182.06	4.46%	10/01/2038
MF 2007B REVENUE	INVESTMENT AGREEMENT	8,000,000.00	VAR	Short Term
MF 2007B DSR	MONEY MARKET	922,443.11	VAR	Short Term
MF 2007B LN-RECYCLING	MONEY MARKET	3,674,084.33	VAR	Short Term
MF 2007B REVENUE	MONEY MARKET	331,125.31	VAR	Short Term
		<u>\$16,843,184.36</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2008A DSR	INVESTMENT AGREEMENT	1,376,861.64	4.33%	04/01/2029
MF 2008A REVENUE	INVESTMENT AGREEMENT	2,432,161.37	3.61%	04/01/2029
MF 2008A LN-RECYCLING	MONEY MARKET	32,233.29	VAR	Short Term
MF 2008A REVENUE	MONEY MARKET	60,006.89	VAR	Short Term
		<u>\$3,901,263.19</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2008B DSR	FGLMC	16,552.15	2.50%	08/01/2046
MF 2008B DSR	FNMA	1,504,968.56	2.50%	04/01/2046
MF 2008B REVENUE	INVESTMENT AGREEMENT	3,094,640.11	4.71%	05/01/2052
MF 2008B DSR	MONEY MARKET	1,495,494.06	VAR	Short Term
MF 2008B REVENUE	MONEY MARKET	39,167.60	VAR	Short Term
		<u>\$6,150,822.48</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2009A DSR	FGLMC	425.76	3.50%	08/01/2044
MF 2009A DSR	FGLMC	8,284.71	2.50%	08/01/2046
MF 2009A DSR	FGLMC	13,876.53	3.50%	06/01/2042
MF 2009A DSR	GNMA MBS	3,675.79	4.00%	12/20/2040
MF 2009A DSR	GNMA MBS	239,640.43	5.00%	06/16/2038
MF 2009A DSR	MONEY MARKET	2,743,947.52	VAR	Short Term
MF 2009A LN-RECYCLING	MONEY MARKET	421,330.68	VAR	Short Term
MF 2009A REVENUE	MONEY MARKET	1,119,850.36	VAR	Short Term
		<u>\$4,551,031.78</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2012A REVENUE	MONEY MARKET	435,053.56	VAR	Short Term
		<u>\$435,053.56</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2012B REVENUE	MONEY MARKET	490,168.50	VAR	Short Term
		<u>\$490,168.50</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2013A DSR	FGLMC	3,273.86	3.50%	08/01/2044
MF 2013A DSR	FGLMC	10,055.28	2.50%	08/01/2046
MF 2013A DSR	FHLMC	203,992.88	3.50%	06/01/2042
MF 2013A DSR	FNMA	64,684.55	2.50%	04/01/2046
MF 2013A CLASS I DEBT SER	MONEY MARKET	32,578.29	VAR	Short Term
MF 2013A DSR	MONEY MARKET	312,366.71	VAR	Short Term
MF 2013A REVENUE	MONEY MARKET	30,399.41	VAR	Short Term
		<u>\$657,350.98</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2016A REVENUE	MONEY MARKET	307,072.95	VAR	Short Term
		<u>\$307,072.95</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2018A DSR	FNMA	4,818,000.00	6.63%	11/15/2030
MF 2018A COI	MONEY MARKET	579.82	VAR	Short Term
MF 2018A DSR	MONEY MARKET	1,027,062.07	VAR	Short Term
MF 2018A REVENUE	MONEY MARKET	4,408,281.95	VAR	Short Term
		<u>\$10,253,923.84</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2019A DEBT SERVICE RES	MONEY MARKET	1,761,226.61	VAR	Short Term
MF 2019A NEGATIVE ARB	MONEY MARKET	25,290.44	VAR	Short Term
MF 2019A REVENUE	MONEY MARKET	438,704.21	VAR	Short Term
MF 2019A RSTRCTD LN SUB	MONEY MARKET	1,753,982.74	VAR	Short Term
		<u>\$3,979,204.00</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2019B DSR	FGLMC	476,676.81	2.50%	04/01/2046
MF 2019B DSR	MONEY MARKET	298,829.87	VAR	Short Term
MF 2019B LOAN-SUBACCTRES	MONEY MARKET	2,856,747.43	VAR	Short Term
MF 2019B NEG-ARBITRAGE	MONEY MARKET	4.15	VAR	Short Term
MF 2019B REVENUE	MONEY MARKET	116,886.38	VAR	Short Term
		<u>\$3,749,144.64</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2019C COI	MONEY MARKET	2,990.60	VAR	Short Term
MF 2019C REVENUE	MONEY MARKET	326,499.87	VAR	Short Term
		<u>\$329,490.47</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2020A DEBT SERVICE RES	FGLMC	251,448.26	2.50%	8/1/2046
MF 2020A COI	MONEY MARKET	18,980.85	VAR	Short Term
MF 2020A DEBT SERVICE RES	MONEY MARKET	129,070.42	VAR	Short Term
MF 2020A NEGATIVE ARB	MONEY MARKET	163,350.24	VAR	Short Term
MF 2020A REVENUE	MONEY MARKET	92,640.50	VAR	Short Term
MF 2020A RSTRCTD LN SUB	MONEY MARKET	16,841,144.25	VAR	Short Term
		<u>\$17,496,634.52</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2020B REVENUE	MONEY MARKET	10,000.21	VAR	Short Term
MF 2020B DSR	MONEY MARKET	1,025,021.58	VAR	Short Term
MF 2020B RSTRCTD LN SUB	MONEY MARKET	32,298,544.48	VAR	Short Term
MF 2020B NEGATIVE ARB	MONEY MARKET	495,010.42	VAR	Short Term
MF 2020B COI	MONEY MARKET	33,362.60	VAR	Short Term
		<u>\$33,861,939.29</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2020C COLLATERAL FUND	INVESTMENT AGREEMENT	4,138,912.05	0.33%	10/1/2022
MF 2020C RSTRCTD LN SUB	INVESTMENT AGREEMENT	8,261,087.95	0.33%	10/1/2022
MF 2020C REVENUE	MONEY MARKET	10,027.76	VAR	Short Term
MF 2020C DSR	MONEY MARKET	240,017.79	VAR	Short Term
MF 2020C NEGATIVE ARB	MONEY MARKET	310,000.00	VAR	Short Term
MF 2020C COI	MONEY MARKET	40,053.06	VAR	Short Term
		<u>\$13,000,098.61</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2020D DSR	FGLMC	3,152,000.00	VAR	Short Term
MF 2020D REVENUE	MONEY MARKET	4,952,548.40	VAR	Short Term
MF 2020D RSTRCTD LN SUB	MONEY MARKET	14,809,809.60	VAR	Short Term
MF 2020D DSR	MONEY MARKET	1,348,099.94	VAR	Short Term
		<u>\$24,262,457.94</u>		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
CHFA MF 2020E DSR	FGLMC	710,516.64	0.25%	8/1/2046
CHFA MF 2020E RSTRCTD LN SUB	INVESTMENT AGREEMENT	9,235,086.07	0.39%	6/1/2023
CHFA MF 2020E COLLATERAL FUND	INVESTMENT AGREEMENT	14,564,913.93	0.39%	6/1/2023
CHFA MF 2020E REVENUE	MONEY MARKET	60,031.23	VAR	Short Term
CHFA MF 2020E NEGATIVE ARB	MONEY MARKET	1,090,000.00	VAR	Short Term
CHFA MF 2020E COI	MONEY MARKET	50,879.64	VAR	Short Term
		<u>\$25,711,427.51</u>		



Issue	Investment Type	Amount	Interest Rate	Maturity Date
MFPB SURPLUS ACCOUNT	FGLMC	35,528.44	3.50%	08/01/2044
MFPB SURPLUS ACCOUNT	FGLMC	119,298.99	3.00%	06/01/2046
MFPB SURPLUS ACCOUNT	FGLMC	173,594.84	3.00%	11/01/2046
MFPB SURPLUS ACCOUNT	FGLMC	262,476.43	3.00%	12/01/2046
MFPB SURPLUS ACCOUNT	FGLMC	276,311.69	3.50%	06/01/2042
MFPB SURPLUS ACCOUNT	FGLMC	1,106,441.76	2.50%	08/01/2046
MFPB SURPLUS ACCOUNT	FNMA	209,540.82	3.00%	11/01/2047
MFPB SURPLUS ACCOUNT	FNMA	605,777.78	2.50%	04/01/2046
MFPB SURPLUS ACCOUNT	GNMA MBS	36,402.01	4.50%	12/20/2043
MFPB SURPLUS ACCOUNT	GNMA MBS	43,040.75	4.50%	02/20/2040
MFPB SURPLUS ACCOUNT	GNMA MBS	109,148.81	5.00%	02/20/2039
MFPB SURPLUS ACCOUNT	GNMA MBS	251,718.30	3.00%	07/15/2045
MFPB SURPLUS ACCOUNT	GNMA MBS	278,466.32	4.00%	12/20/2040
MFPB SURPLUS ACCOUNT	GNMA MBS	325,095.89	5.00%	06/16/2038
MFPB SURPLUS ACCOUNT	MONEY MARKET	27,014,752.12	0.11%	Short Term
		<u>\$30,847,594.95</u>		

Investment Type	Amount
FGLMC	7,015,213.49
FHLMC	203,992.88
FNMA	7,738,328.82
GNMA MBS	1,817,309.57
INVESTMENT AGREEMENT	55,206,637.15
MONEY MARKET	130,495,668.26
TOTAL:	<b>202,477,150.17</b>

### Summary of Loan Recycling Accounts

Loan Recycling	Amount
MF 2007B LN-RECYCLING	241,303.10
MF 2007B LN-RECYCLING	3,674,084.33
MF 2008A LN-RECYCLING	32,233.29
MF 2009A LN-RECYCLING	421,330.68
TOTAL:	<b>4,368,951.40</b>

## Federally Insured Multi-Family Housing Loan Program Indenture

### Summary of Assets and Liabilities as of 12/31/2020

	Original Issue Amount	Bonds Outstanding	Outstanding Mortgage Principal Balance	Number of Loans Outstanding	Investment Balances	Net Assets
<b>MF2013-I</b>	\$31,568,225	\$8,410,918	\$8,392,368	5	\$1,203,094	\$1,184,544
<b>MF2016-I</b>	\$12,500,000	\$5,013,424	\$5,008,304	1	\$153,461	\$148,341
<b>MF2016-II</b>	\$18,000,000	\$8,905,940	\$8,896,359	1	\$314,457	\$304,876
<b>MF2016-III</b>	\$3,500,000	\$3,340,461	\$3,335,985	1	\$101,183	\$96,707
<b>MF2016-IV</b>	\$12,365,000	\$6,336,770	\$6,329,957	1	\$237,327	\$230,514
<b>MF2016-V*</b>	\$43,951,112	\$25,559,095	\$22,346,027	8	\$1,782,797	-\$1,430,271
<b>MF2017-I</b>	\$13,577,000	\$9,982,520	\$9,973,947	1	\$433,092	\$424,519
<b>MF2017-II</b>	\$14,100,000	\$6,462,680	\$6,457,037	1	\$425,352	\$419,709
<b>MF2017-III</b>	\$9,400,000	\$9,291,798	\$9,283,838	1	\$499,702	\$491,742
<b>MF2017-IV</b>	\$26,000,000	\$25,550,968	\$25,527,616	1	\$1,047,713	\$1,024,361
<b>TOTAL</b>	<b>\$184,961,337</b>	<b>\$108,854,574</b>	<b>\$105,551,438</b>	<b>21</b>	<b>\$6,198,179</b>	<b>\$2,895,043</b>

On 12/24/20, the MF16-V loan Bear Valley LLLP paid off the remaining balance of \$3,154,297.53. Investments do not display the pre-payment until 01.01.2021.\*

## Bonds Outstanding

The Authority has issued and had Outstanding as of December 31, 2020 the following Series of Bonds under the Pass-Through Indenture:

Bond	Series	Tax Status	Maturity Date	CUSIP	Interest Rate Type	Interest Rate	Original Issue Amount	Outstanding Balance
MF13-I	MF2013-I	Taxable	2/1/2044	19647PBA0	Fixed	3.20%	\$31,568,225.00	<b>\$8,410,918.00</b>
MF16-I	MF2016-I	Tax-Exempt	6/1/2056	19647PBH5	Fixed	3.45%	\$5,145,000.00	<b>\$5,013,424.00</b>
MF16-II	MF2016-II	Tax-Exempt	9/1/2056	19647PBK8	Fixed	3.00%	\$9,100,000.00	<b>\$8,905,940.00</b>
MF16-III	MF2016-III	Tax-Exempt	10/1/2052	19647PBM4	Fixed	3.10%	\$3,500,000.00	<b>\$3,340,461.00</b>
MF16-IV	MF2016-IV	Tax-Exempt	11/1/2056	19647PBP7	Fixed	3.13%	\$6,500,000.00	<b>\$6,336,770.00</b>
MF16-V	MF2016-V	Taxable	11/1/2045	19647PBQ5	Fixed	3.40%	\$43,951,112.00	<b>\$25,559,095.00</b>
MF17-I	MF2017-I	Tax-Exempt	7/1/2057	19647PBS1	Fixed	3.85%	\$10,217,000.00	<b>\$9,982,520.00</b>
MF17-II	MF2017-II	Tax-Exempt	8/1/2057	19647PBU6	Fixed	3.76%	\$6,550,000.00	<b>\$6,462,680.00</b>
MF17-III	MF2017-III	Tax-Exempt	10/1/2057	19647PBW2	Fixed	3.75%	\$9,400,000.00	<b>\$9,291,798.00</b>
MF17-IV	MF2017-IV	Tax-Exempt	4/1/2057	19647PBX0	Fixed	3.64%	\$26,000,000.00	<b>\$25,550,968.00</b>
<b>Total:</b>							<b>\$168,381,337.00</b>	<b>\$108,854,574.00</b>

## List of Unscheduled Redemptions

### MF2013-I

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2013-I	Taxable	2/1/2044	8/1/2013	\$44,650	Non-Mandatory Redemption (NMR)
MF2013-I	Taxable	2/1/2044	8/31/2013	\$44,883	
MF2013-I	Taxable	2/1/2044	10/1/2013	\$45,116	NMR
MF2013-I	Taxable	2/1/2044	11/1/2013	\$45,352	NMR
MF2013-I	Taxable	2/1/2044	12/1/2013	\$45,588	NMR
MF2013-I	Taxable	2/1/2044	1/1/2014	\$45,826	NMR
MF2013-I	Taxable	2/1/2044	2/1/2014	\$46,065	NMR
MF2013-I	Taxable	2/1/2044	3/1/2014	\$46,305	NMR
MF2013-I	Taxable	2/1/2044	4/1/2014	\$1,328,980	NMR/Prepayment (PPMT)
MF2013-I	Taxable	2/1/2044	5/1/2014	\$45,054	
MF2013-I	Taxable	2/1/2044	6/1/2014	\$45,288	NMR
MF2013-I	Taxable	2/1/2044	7/1/2014	\$45,524	NMR
MF2013-I	Taxable	2/1/2044	8/1/2014	\$45,761	NMR
MF2013-I	Taxable	2/1/2044	9/1/2014	\$41,215	NMR
MF2013-I	Taxable	2/1/2044	10/1/2014	\$51,024	NMR
MF2013-I	Taxable	2/1/2044	11/1/2014	\$46,480	NMR
MF2013-I	Taxable	2/1/2044	12/1/2014	\$46,722	NMR
MF2013-I	Taxable	2/1/2044	1/1/2015	\$46,966	NMR
MF2013-I	Taxable	2/1/2044	2/1/2015	\$47,211	NMR
MF2013-I	Taxable	2/1/2044	3/1/2015	\$53,057	NMR
MF2013-I	Taxable	2/1/2044	4/1/2015	\$47,735	NMR
MF2013-I	Taxable	2/1/2044	5/1/2015	\$42,322	NMR
MF2013-I	Taxable	2/1/2044	6/1/2015	\$48,203	NMR
MF2013-I	Taxable	2/1/2044	7/1/2015	\$48,454	NMR
MF2013-I	Taxable	2/1/2044	8/1/2015	\$48,707	NMR
MF2013-I	Taxable	2/1/2044	9/1/2015	\$4,226,794	NMR/PPMT
MF2013-I	Taxable	2/1/2044	10/1/2015	\$40,038	

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2013-I	Taxable	2/1/2044	10/1/2015	\$40,038	Non-Mandatory Redemption (NMR)
MF2013-I	Taxable	2/1/2044	11/1/2015	\$41,477	
MF2013-I	Taxable	2/1/2044	12/1/2015	\$41,414	NMR
MF2013-I	Taxable	2/1/2044	6/1/2016	\$38,807	NMR
MF2013-I	Taxable	2/1/2044	1/1/2016	\$41,624	NMR
MF2013-I	Taxable	2/1/2044	2/1/2016	\$41,835	NMR
MF2013-I	Taxable	2/1/2044	3/1/2016	\$42,046	NMR
MF2013-I	Taxable	2/1/2044	4/1/2016	\$42,259	NMR
MF2013-I	Taxable	2/1/2044	5/1/2016	\$47,639	NMR
MF2013-I	Taxable	2/1/2044	7/1/2016	\$41,615	NMR
MF2013-I	Taxable	2/1/2044	8/1/2016	\$43,119	NMR
MF2013-I	Taxable	2/1/2044	9/1/2016	\$43,337	NMR
MF2013-I	Taxable	2/1/2044	10/1/2016	\$43,337	NMR
MF2013-I	Taxable	2/1/2044	11/1/2016	\$45,096	NMR
MF2013-I	Taxable	2/1/2044	12/1/2016	\$42,678	NMR
MF2013-I	Taxable	2/1/2044	1/1/2017	\$44,236	NMR
MF2013-I	Taxable	2/1/2044	2/1/2017	\$45,800	NMR
MF2013-I	Taxable	2/1/2044	3/1/2017	\$39,306	NMR
MF2013-I	Taxable	2/1/2044	4/1/2017	\$50,461	NMR
MF2013-I	Taxable	2/1/2044	5/1/2017	\$45,129	NMR
MF2013-I	Taxable	2/1/2044	6/1/2017	\$43,991	NMR
MF2013-I	Taxable	2/1/2044	7/1/2017	\$45,580	NMR
MF2013-I	Taxable	2/1/2044	8/1/2017	\$45,810	NMR
MF2013-I	Taxable	2/1/2044	9/1/2017	\$5,786,493	NMR
MF2013-I	Taxable	2/1/2044	10/1/2017	\$34,422	NMR
MF2013-I	Taxable	2/1/2044	11/1/2017	\$35,993	NMR
MF2013-I	Taxable	2/1/2044	12/1/2017	\$33,363	NMR
MF2013-I	Taxable	2/1/2044	1/1/2018	\$36,238	NMR
MF2013-I	Taxable	2/1/2044	2/1/2018	\$36,409	NMR

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2013-I	Taxable	2/1/2044	3/1/2018	\$36,581	Non-Mandatory Redemption (NMR)
MF2013-I	Taxable	2/1/2044	4/1/2018	\$36,754	
MF2013-I	Taxable	2/1/2044	5/1/2018	\$36,928	NMR
MF2013-I	Taxable	2/1/2044	6/1/2018	\$37,103	NMR
MF2013-I	Taxable	2/1/2044	7/1/2018	\$37,279	NMR
MF2013-I	Taxable	2/1/2044	8/1/2018	\$37,456	NMR
MF2013-I	Taxable	2/1/2044	9/1/2018	\$6,442,311	NMR/Prepayment (PPMT)
MF2013-I	Taxable	2/1/2044	10/1/2018	\$26,719	NMR
MF2013-I	Taxable	2/1/2044	11/1/2018	\$26,852	NMR
MF2013-I	Taxable	2/1/2044	12/1/2018	\$26,985	NMR
MF2013-I	Taxable	2/1/2044	1/1/2019	\$27,449	NMR
MF2013-I	Taxable	2/1/2044	2/1/2019	\$27,578	NMR
MF2013-I	Taxable	2/1/2044	3/1/2019	\$27,708	NMR
MF2013-I	Taxable	2/1/2044	4/1/2019	\$35,151	NMR
MF2013-I	Taxable	2/1/2044	5/1/2019	\$28,010	NMR
MF2013-I	Taxable	2/1/2044	6/1/2019	\$28,142	NMR
MF2013-I	Taxable	2/1/2044	7/1/2019	\$28,275	NMR
MF2013-I	Taxable	2/1/2044	8/1/2019	\$28,408	NMR
MF2013-I	Taxable	2/1/2044	9/1/2019	\$28,542	NMR
MF2013-I	Taxable	2/1/2044	10/1/2019	\$28,677	NMR
MF2013-I	Taxable	2/1/2044	11/1/2019	\$28,811	NMR
MF2013-I	Taxable	2/1/2044	12/1/2019	\$28,948	NMR
MF2013-I	Taxable	2/1/2044	1/1/2020	\$21,405	NMR
MF2013-I	Taxable	2/1/2044	2/1/2020	\$20,956	NMR
MF2013-I	Taxable	2/1/2044	3/1/2020	\$21,055	NMR
MF2013-I	Taxable	2/1/2044	4/1/2020	\$21,156	NMR
MF2013-I	Taxable	2/1/2044	5/1/2020	\$21,257	NMR
MF2013-I	Taxable	2/1/2044	6/1/2020	\$21,359	NMR
MF2013-I	Taxable	2/1/2044	7/1/2020	\$21,461	NMR
MF2013-I	Taxable	2/1/2044	8/1/2020	\$29,787	NMR
MF2013-I	Taxable	2/1/2044	9/1/2020	\$21,666	NMR
MF2013-I	Taxable	2/1/2044	10/1/2020	\$2,200,877	NMR//Prepayment (PPMT)
MF2013-I	Taxable	2/1/2044	11/1/2020	\$18,371	NMR
MF2013-I	Taxable	2/1/2044	12/1/2020	\$18,456	NMR
				<b>\$23,157,307</b>	

**MF2016-I**

<b>Series</b>	<b>Tax Status</b>	<b>Maturity Date</b>	<b>Date of Call</b>	<b>Amount</b>	<b>Type of Call</b>
MF2016-I	Tax-Exempt	6/1/2056	10/1/2018	\$9,327	Non-Mandatory Redemption (NMR)
MF2016-I	Tax-Exempt	6/1/2056	11/1/2018	\$0	
MF2016-I	Tax-Exempt	6/1/2056	12/1/2018	\$4,688	NMR
MF2016-I	Tax-Exempt	6/1/2056	1/1/2019	\$4,704	NMR
MF2016-I	Tax-Exempt	6/1/2056	2/1/2019	\$4,721	NMR
MF2016-I	Tax-Exempt	6/1/2056	3/1/2019	\$4,737	NMR
MF2016-I	Tax-Exempt	6/1/2056	4/1/2019	\$4,754	NMR
MF2016-I	Tax-Exempt	6/1/2056	5/1/2019	\$4,771	NMR
MF2016-I	Tax-Exempt	6/1/2056	6/1/2019	\$4,787	NMR
MF2016-I	Tax-Exempt	6/1/2056	7/1/2019	\$4,804	NMR
MF2016-I	Tax-Exempt	6/1/2056	8/1/2019	\$4,821	NMR
MF2016-I	Tax-Exempt	6/1/2056	9/1/2019	\$4,838	NMR
MF2016-I	Tax-Exempt	6/1/2056	10/1/2019	\$4,855	NMR
MF2016-I	Tax-Exempt	6/1/2056	11/1/2019	\$4,871	NMR
MF2016-I	Tax-Exempt	6/1/2056	12/1/2019	\$4,888	NMR
MF2016-I	Tax-Exempt	6/1/2056	1/1/2020	\$4,905	NMR
MF2016-I	Tax-Exempt	6/1/2056	2/1/2020	\$4,922	NMR
MF2016-I	Tax-Exempt	6/1/2056	3/1/2020	\$4,940	NMR
MF2016-I	Tax-Exempt	6/1/2056	4/1/2020	\$4,957	NMR
MF2016-I	Tax-Exempt	6/1/2056	5/1/2020	\$4,974	NMR
MF2016-I	Tax-Exempt	6/1/2056	6/1/2020	\$4,992	NMR
MF2016-I	Tax-Exempt	6/1/2056	7/1/2020	\$5,010	NMR
MF2016-I	Tax-Exempt	6/1/2056	8/1/2020	\$5,027	NMR
MF2016-I	Tax-Exempt	6/1/2056	9/1/2020	\$5,044	NMR
MF2016-I	Tax-Exempt	6/1/2056	10/1/2020	\$5,062	NMR
MF2016-I	Tax-Exempt	6/1/2056	11/1/2020	\$5,080	NMR
MF2016-I	Tax-Exempt	6/1/2056	12/1/2020	\$5,098	NMR
				<b>\$131,576</b>	



**MF2016-II**

<b>Series</b>	<b>Tax Status</b>	<b>Maturity Date</b>	<b>Date of Call</b>	<b>Amount</b>	<b>Type of Call</b>
MF2016-II	Tax-Exempt	9/1/2056	4/1/2019	\$3,955	Non-Mandatory Redemption (NMR)
MF2016-II	Tax-Exempt	9/1/2056	5/1/2019	\$8,974	
MF2016-II	Tax-Exempt	9/1/2056	6/1/2019	\$9,003	NMR
MF2016-II	Tax-Exempt	9/1/2056	7/1/2019	\$9,032	NMR
MF2016-II	Tax-Exempt	9/1/2056	8/1/2019	\$9,061	NMR
MF2016-II	Tax-Exempt	9/1/2056	9/1/2019	\$9,091	NMR
MF2016-II	Tax-Exempt	9/1/2056	10/1/2019	\$9,120	NMR
MF2016-II	Tax-Exempt	9/1/2056	11/1/2019	\$9,149	NMR
MF2016-II	Tax-Exempt	9/1/2056	12/1/2019	\$9,179	NMR
MF2016-II	Tax-Exempt	9/1/2056	1/1/2020	\$9,209	NMR
MF2016-II	Tax-Exempt	9/1/2056	2/1/2020	\$9,239	NMR
MF2016-II	Tax-Exempt	9/1/2056	3/1/2020	\$9,269	NMR
MF2016-II	Tax-Exempt	9/1/2056	4/1/2020	\$9,299	NMR
MF2016-II	Tax-Exempt	9/1/2056	5/1/2020	\$9,329	NMR
MF2016-II	Tax-Exempt	9/1/2056	6/1/2020	\$9,360	NMR
MF2016-II	Tax-Exempt	9/1/2056	7/1/2020	\$9,391	NMR
MF2016-II	Tax-Exempt	9/1/2056	8/1/2020	\$9,421	NMR
MF2016-II	Tax-Exempt	9/1/2056	9/1/2020	\$9,451	NMR
MF2016-II	Tax-Exempt	9/1/2056	10/1/2020	\$9,482	NMR
MF2016-II	Tax-Exempt	9/1/2056	11/1/2020	\$9,513	NMR
MF2016-II	Tax-Exempt	9/1/2056	12/1/2020	\$9,544	NMR
				<u>\$194,060</u>	

**MF2016-III**

<b>Series</b>	<b>Tax Status</b>	<b>Maturity Date</b>	<b>Date of Call</b>	<b>Amount</b>	<b>Type of Call</b>
MF2016-III	Tax-Exempt	10/1/2052	11/1/2017	\$3,955	Non-Mandatory Redemption (NMR)
MF2016-III	Tax-Exempt	10/1/2052	12/1/2017	\$3,967	
MF2016-III	Tax-Exempt	10/1/2052	1/1/2018	\$3,980	NMR
MF2016-III	Tax-Exempt	10/1/2052	2/1/2018	\$3,993	NMR
MF2016-III	Tax-Exempt	10/1/2052	3/1/2018	\$4,005	NMR
MF2016-III	Tax-Exempt	10/1/2052	4/1/2018	\$4,018	NMR
MF2016-III	Tax-Exempt	10/1/2052	5/1/2018	\$4,031	NMR
MF2016-III	Tax-Exempt	10/1/2052	6/1/2018	\$4,044	NMR
MF2016-III	Tax-Exempt	10/1/2052	7/1/2018	\$4,057	NMR
MF2016-III	Tax-Exempt	10/1/2052	8/1/2018	\$4,070	NMR
MF2016-III	Tax-Exempt	10/1/2052	9/1/2018	\$4,083	NMR
MF2016-III	Tax-Exempt	10/1/2052	10/1/2018	\$4,096	NMR
MF2016-III	Tax-Exempt	10/1/2052	11/1/2018	\$4,110	NMR
MF2016-III	Tax-Exempt	10/1/2052	12/1/2018	\$4,123	NMR
MF2016-III	Tax-Exempt	10/1/2052	1/1/2019	\$4,136	NMR
MF2016-III	Tax-Exempt	10/1/2052	2/1/2019	\$4,149	NMR
MF2016-III	Tax-Exempt	10/1/2052	3/1/2019	\$4,163	NMR
MF2016-III	Tax-Exempt	10/1/2052	4/1/2019	\$4,176	NMR
MF2016-III	Tax-Exempt	10/1/2052	5/1/2019	\$4,189	NMR
MF2016-III	Tax-Exempt	10/1/2052	6/1/2019	\$4,203	NMR
MF2016-III	Tax-Exempt	10/1/2052	7/1/2019	\$4,216	NMR
MF2016-III	Tax-Exempt	10/1/2052	8/1/2019	\$4,230	NMR
MF2016-III	Tax-Exempt	10/1/2052	9/1/2019	\$4,243	NMR
MF2016-III	Tax-Exempt	10/1/2052	10/1/2019	\$4,257	NMR
MF2016-III	Tax-Exempt	10/1/2052	11/1/2019	\$4,270	NMR
MF2016-III	Tax-Exempt	10/1/2052	12/1/2019	\$4,284	NMR
MF2016-III	Tax-Exempt	10/1/2052	1/1/2020	\$4,298	NMR
MF2016-III	Tax-Exempt	10/1/2052	2/1/2020	\$4,311	NMR
MF2016-III	Tax-Exempt	10/1/2052	3/1/2020	\$4,325	NMR
MF2016-III	Tax-Exempt	10/1/2052	4/1/2020	\$4,339	NMR
MF2016-III	Tax-Exempt	10/1/2052	5/1/2020	\$4,353	NMR
MF2016-III	Tax-Exempt	10/1/2052	6/1/2020	\$4,367	NMR
MF2016-III	Tax-Exempt	10/1/2052	7/1/2020	\$4,381	NMR
MF2016-III	Tax-Exempt	10/1/2052	8/1/2020	\$4,395	NMR
MF2016-III	Tax-Exempt	10/1/2052	9/1/2020	\$4,409	NMR
MF2016-III	Tax-Exempt	10/1/2052	10/1/2020	\$4,423	NMR
MF2016-III	Tax-Exempt	10/1/2052	11/1/2020	\$4,438	NMR
MF2016-III	Tax-Exempt	10/1/2052	12/1/2020	\$4,452	NMR
				<b>\$159,539</b>	

**MF2016-IV**

<b>Series</b>	<b>Tax Status</b>	<b>Maturity Date</b>	<b>Date of Call</b>	<b>Amount</b>	<b>Type of Call</b>
MF2016-IV	Tax-Exempt	11/1/2056	12/1/2018	\$6,281	Non-Mandatory Redemption (NMR)
MF2016-IV	Tax-Exempt	11/1/2056	1/1/2019	\$6,301	
MF2016-IV	Tax-Exempt	11/1/2056	2/1/2019	\$6,321	NMR
MF2016-IV	Tax-Exempt	11/1/2056	3/1/2019	\$6,341	NMR
MF2016-IV	Tax-Exempt	11/1/2056	4/1/2019	\$6,362	NMR
MF2016-IV	Tax-Exempt	11/1/2056	5/1/2019	\$6,382	NMR
MF2016-IV	Tax-Exempt	11/1/2056	6/1/2019	\$6,403	NMR
MF2016-IV	Tax-Exempt	11/1/2056	7/1/2019	\$6,424	NMR
MF2016-IV	Tax-Exempt	11/1/2056	8/1/2019	\$6,444	NMR
MF2016-IV	Tax-Exempt	11/1/2056	9/1/2019	\$6,465	NMR
MF2016-IV	Tax-Exempt	11/1/2056	10/1/2019	\$6,486	NMR
MF2016-IV	Tax-Exempt	11/1/2056	11/1/2019	\$6,506	NMR
MF2016-IV	Tax-Exempt	11/1/2056	12/1/2019	\$6,527	NMR
MF2016-IV	Tax-Exempt	11/1/2056	1/1/2020	\$6,548	NMR
MF2016-IV	Tax-Exempt	11/1/2056	2/1/2020	\$6,569	NMR
MF2016-IV	Tax-Exempt	11/1/2056	3/1/2020	\$6,590	NMR
MF2016-IV	Tax-Exempt	11/1/2056	4/1/2020	\$6,612	NMR
MF2016-IV	Tax-Exempt	11/1/2056	5/1/2020	\$6,633	NMR
MF2016-IV	Tax-Exempt	11/1/2056	6/1/2020	\$6,655	NMR
MF2016-IV	Tax-Exempt	11/1/2056	7/1/2020	\$6,676	NMR
MF2016-IV	Tax-Exempt	11/1/2056	8/1/2020	\$6,697	NMR
MF2016-IV	Tax-Exempt	11/1/2056	9/1/2020	\$6,719	NMR
MF2016-IV	Tax-Exempt	11/1/2056	10/1/2020	\$6,741	NMR
MF2016-IV	Tax-Exempt	11/1/2056	11/1/2020	\$6,763	NMR
MF2016-IV	Tax-Exempt	11/1/2056	12/1/2020	\$6,784	NMR
				<b>\$163,230</b>	

**MF2016-V**

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2016-V	Taxable	11/01/2045	1/1/2017	\$85,453	Non-Mandatory Redemption (NMR)
MF2016-V	Taxable	11/01/2045	2/1/2017	\$79,524	
MF2016-V	Taxable	11/01/2045	3/1/2017	\$73,540	NMR
MF2016-V	Taxable	11/01/2045	4/1/2017	\$92,762	NMR
MF2016-V	Taxable	11/01/2045	5/1/2017	\$68,274	NMR
MF2016-V	Taxable	11/01/2045	6/1/2017	\$81,131	NMR
MF2016-V	Taxable	11/01/2045	7/1/2017	\$81,543	NMR
MF2016-V	Taxable	11/01/2045	8/1/2017	\$81,957	NMR
MF2016-V	Taxable	11/01/2045	9/1/2017	\$82,373	NMR
MF2016-V	Taxable	11/01/2045	10/1/2017	\$82,791	NMR
MF2016-V	Taxable	11/01/2045	11/1/2017	\$83,211	NMR
MF2016-V	Taxable	11/01/2045	12/1/2017	\$83,633	NMR
MF2016-V	Taxable	11/01/2045	1/1/2018	\$84,058	NMR
MF2016-V	Taxable	11/1/2045	2/1/2018	\$84,485	NMR
MF2016-V	Taxable	11/1/2045	3/1/2018	\$84,913	NMR
MF2016-V	Taxable	11/1/2045	4/1/2018	\$85,344	NMR
MF2016-V	Taxable	11/1/2045	5/1/2018	\$85,778	NMR
MF2016-V	Taxable	11/1/2045	6/1/2018	\$86,213	NMR
MF2016-V	Taxable	11/1/2045	7/1/2018	\$86,651	NMR
MF2016-V	Taxable	11/1/2045	8/1/2018	\$87,092	NMR
MF2016-V	Taxable	11/1/2045	9/1/2018	\$2,235,118	NMR/PPMT
MF2016-V	Taxable	11/1/2045	10/1/2018	\$71,249	NMR
MF2016-V	Taxable	11/1/2045	11/1/2018	\$64,917	NMR
MF2016-V	Taxable	11/1/2045	12/1/2018	\$71,941	NMR
MF2016-V	Taxable	11/1/2045	1/1/2019	\$72,308	NMR
MF2016-V	Taxable	11/1/2045	2/1/2019	\$72,677	NMR
MF2016-V	Taxable	11/1/2045	3/1/2019	\$73,048	NMR
MF2016-V	Taxable	11/1/2045	4/1/2019	\$79,133	NMR
MF2016-V	Taxable	11/1/2045	5/1/2019	\$73,824	NMR
MF2016-V	Taxable	11/1/2045	6/1/2019	\$68,431	NMR
MF2016-V	Taxable	11/1/2045	7/1/2019	\$80,350	NMR
MF2016-V	Taxable	11/1/2045	8/1/2019	\$74,961	NMR
MF2016-V	Taxable	11/1/2045	9/1/2019	\$75,343	NMR
MF2016-V	Taxable	11/1/2045	10/1/2019	\$75,728	NMR
MF2016-V	Taxable	11/1/2045	11/1/2019	\$76,114	NMR
MF2016-V	Taxable	11/1/2045	12/1/2019	\$76,504	NMR
MF2016-V	Taxable	11/1/2045	1/1/2020	\$70,915	NMR
MF2016-V	Taxable	11/1/2045	2/1/2020	\$3,429,396	PPMT/NMR
MF2016-V	Taxable	11/1/2045	3/1/2020	\$80,784	NMR
MF2016-V	Taxable	11/1/2045	4/1/2020	\$5,865,256	PPMT/NMR
MF2016-V	Taxable	11/1/2045	5/1/2020	\$65,369	NMR
MF2016-V	Taxable	11/1/2045	6/1/2020	\$3,505,839	PPMT/NMR
MF2016-V	Taxable	11/1/2045	7/1/2020	\$61,244	NMR
MF2016-V	Taxable	11/1/2045	8/1/2020	\$61,550	NMR
MF2016-V	Taxable	11/1/2045	9/1/2020	\$61,857	NMR
MF2016-V	Taxable	11/1/2045	10/1/2020	\$62,167	NMR
MF2016-V	Taxable	11/1/2045	11/1/2020	\$62,478	NMR
MF2016-V	Taxable	11/1/2045	12/1/2020	\$62,790	NMR
				<b>\$163,230</b>	

**MF2017-I**

<b>Series</b>	<b>Tax Status</b>	<b>Maturity Date</b>	<b>Date of Call</b>	<b>Amount</b>	<b>Type of Call</b>
MF2017-I	Tax-Exempt	7/1/2057	8/1/2018	\$7,651	Non-Mandatory Redemption (NMR)
MF2017-I	Tax-Exempt	7/1/2057	9/1/2018	\$7,681	
MF2017-I	Tax-Exempt	7/1/2057	10/1/2018	\$7,711	NMR
MF2017-I	Tax-Exempt	7/1/2057	11/1/2018	\$7,741	NMR
MF2017-I	Tax-Exempt	7/1/2057	12/1/2018	\$7,772	NMR
MF2017-I	Tax-Exempt	7/1/2057	1/1/2019	\$7,802	NMR
MF2017-I	Tax-Exempt	7/1/2057	2/1/2019	\$7,833	NMR
MF2017-I	Tax-Exempt	7/1/2057	3/1/2019	\$7,863	NMR
MF2017-I	Tax-Exempt	7/1/2057	4/1/2019	\$7,894	NMR
MF2017-I	Tax-Exempt	7/1/2057	5/1/2019	\$7,925	NMR
MF2017-I	Tax-Exempt	7/1/2057	6/1/2019	\$7,956	NMR
MF2017-I	Tax-Exempt	7/1/2057	7/1/2019	\$7,987	NMR
MF2017-I	Tax-Exempt	7/1/2057	8/1/2019	\$8,018	NMR
MF2017-I	Tax-Exempt	7/1/2057	9/1/2019	\$8,050	NMR
MF2017-I	Tax-Exempt	7/1/2057	10/1/2019	\$8,081	NMR
MF2017-I	Tax-Exempt	7/1/2057	11/1/2019	\$8,113	NMR
MF2017-I	Tax-Exempt	7/1/2057	12/1/2019	\$8,144	NMR
MF2017-I	Tax-Exempt	7/1/2057	1/1/2020	\$8,176	NMR
MF2017-I	Tax-Exempt	7/1/2057	2/1/2020	\$8,208	NMR
MF2017-I	Tax-Exempt	7/1/2057	3/1/2020	\$8,240	NMR
MF2017-I	Tax-Exempt	7/1/2057	4/1/2020	\$8,273	NMR
MF2017-I	Tax-Exempt	7/1/2057	5/1/2020	\$8,305	NMR
MF2017-I	Tax-Exempt	7/1/2057	6/1/2020	\$8,338	NMR
MF2017-I	Tax-Exempt	7/1/2057	7/1/2020	\$8,371	NMR
MF2017-I	Tax-Exempt	7/1/2057	8/1/2020	\$8,403	NMR
MF2017-I	Tax-Exempt	7/1/2057	9/1/2020	\$8,436	NMR
MF2017-I	Tax-Exempt	7/1/2057	10/1/2020	\$8,469	NMR
MF2017-I	Tax-Exempt	7/1/2057	11/1/2020	\$8,503	NMR
MF2017-I	Tax-Exempt	7/1/2057	12/1/2020	\$8,536	NMR
				<b>\$234,480</b>	

**MF2017-II**

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2017-II	Tax-Exempt	8/1/2057	9/1/2019	\$5,302	Non-Mandatory Redemption (NMR)
MF2017-II	Tax-Exempt	8/1/2057	10/1/2019	\$5,323	
MF2017-II	Tax-Exempt	8/1/2057	11/1/2019	\$5,343	NMR
MF2017-II	Tax-Exempt	8/1/2057	12/1/2019	\$5,363	NMR
MF2017-II	Tax-Exempt	8/1/2057	1/1/2020	\$5,384	NMR
MF2017-II	Tax-Exempt	8/1/2057	2/1/2020	\$5,404	NMR
MF2017-II	Tax-Exempt	8/1/2057	3/1/2020	\$5,425	NMR
MF2017-II	Tax-Exempt	8/1/2057	4/1/2020	\$5,446	NMR
MF2017-II	Tax-Exempt	8/1/2057	5/1/2020	\$5,467	NMR
MF2017-II	Tax-Exempt	8/1/2057	6/1/2020	\$5,488	NMR
MF2017-II	Tax-Exempt	8/1/2057	7/1/2020	\$5,510	NMR
MF2017-II	Tax-Exempt	8/1/2057	8/1/2020	\$5,530	NMR
MF2017-II	Tax-Exempt	8/1/2057	9/1/2020	\$5,551	NMR
MF2017-II	Tax-Exempt	8/1/2057	10/1/2020	\$5,573	NMR
MF2017-II	Tax-Exempt	8/1/2057	11/1/2020	\$5,595	NMR
MF2017-II	Tax-Exempt	8/1/2057	12/1/2020	\$5,616	NMR
				<b>\$87,320</b>	

**MF2017-III**

Series	Tax Status	Maturity Date	Date of Call	Amount	Type of Call
MF2017-III	Tax-Exempt	10/1/2057	11/1/2019	\$7,536	Non-Mandatory Redemption (NMR)
MF2017-III	Tax-Exempt	10/1/2057	12/1/2019	\$7,537	
MF2017-III	Tax-Exempt	10/1/2057	1/1/2020	\$7,594	NMR
MF2017-III	Tax-Exempt	10/1/2057	2/1/2020	\$7,624	NMR
MF2017-III	Tax-Exempt	10/1/2057	3/1/2020	\$7,653	NMR
MF2017-III	Tax-Exempt	10/1/2057	4/1/2020	\$7,683	NMR
MF2017-III	Tax-Exempt	10/1/2057	5/1/2020	\$7,713	NMR
MF2017-III	Tax-Exempt	10/1/2057	6/1/2020	\$7,743	NMR
MF2017-III	Tax-Exempt	10/1/2057	7/1/2020	\$7,773	NMR
MF2017-III	Tax-Exempt	10/1/2057	8/1/2020	\$7,803	NMR
MF2017-III	Tax-Exempt	10/1/2057	9/1/2020	\$7,833	NMR
MF2017-III	Tax-Exempt	10/1/2057	10/1/2020	\$7,863	NMR
MF2017-III	Tax-Exempt	10/1/2057	11/1/2020	\$7,894	NMR
MF2017-III	Tax-Exempt	10/1/2057	12/1/2020	\$7,925	NMR
				<b>\$108,202</b>	

**MF2017-IV**

<b>Series</b>	<b>Tax Status</b>	<b>Maturity Date</b>	<b>Date of Call</b>	<b>Amount</b>	<b>Type of Call</b>
MF2017-IV	Tax-Exempt	4/1/2057	5/1/2019	\$21,664	Non-Mandatory Redemption (NMR)
MF2017-IV	Tax-Exempt	4/1/2057	6/1/2019	\$21,745	
MF2017-IV	Tax-Exempt	4/1/2057	7/1/2019	\$21,826	NMR
MF2017-IV	Tax-Exempt	4/1/2057	8/1/2019	\$21,908	NMR
MF2017-IV	Tax-Exempt	4/1/2057	9/1/2019	\$21,990	NMR
MF2017-IV	Tax-Exempt	4/1/2057	10/1/2019	\$22,073	NMR
MF2017-IV	Tax-Exempt	4/1/2057	11/1/2019	\$22,155	NMR
MF2017-IV	Tax-Exempt	4/1/2057	1/1/2020	\$22,321	NMR
MF2017-IV	Tax-Exempt	4/1/2057	2/1/2020	\$22,404	NMR
MF2017-IV	Tax-Exempt	4/1/2057	3/1/2020	\$22,488	NMR
MF2017-IV	Tax-Exempt	4/1/2057	4/1/2020	\$22,572	NMR
MF2017-IV	Tax-Exempt	4/1/2057	5/1/2020	\$22,657	NMR
MF2017-IV	Tax-Exempt	4/1/2057	6/1/2020	\$22,742	NMR
MF2017-IV	Tax-Exempt	4/1/2057	7/1/2020	\$22,827	NMR
MF2017-IV	Tax-Exempt	4/1/2057	8/1/2020	\$22,912	NMR
MF2017-IV	Tax-Exempt	4/1/2057	9/1/2020	\$22,998	NMR
MF2017-IV	Tax-Exempt	4/1/2057	10/1/2020	\$23,084	NMR
MF2017-IV	Tax-Exempt	4/1/2057	11/1/2020	\$23,171	NMR
MF2017-IV	Tax-Exempt	4/1/2057	12/1/2020	\$23,257	NMR
				<b>\$449,032</b>	

## Federally Insured Multi-Family Housing Loan Program Indenture Loan List

<u>Bond</u>	<u>Project Name</u>	<u>Original Loan Amount</u>	<u>Current Principal Balance</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Remaining Term (Months)</u>	<u>Original Term to Maturity</u>	<u>Current Annual Interest Rate</u>	<u>Current Debt Service Coverage Ratio</u>	<u>Servicing Fee Rate</u>	<u>Principal and Interest Payment Amount</u>	<u>End of Lock-out Period</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 HAP Contract Expiration Date</u>	<u>Location</u>
MF13-I	Lakewood Homestead	\$4,217,406	\$3,648,544	1/6/1998	3/1/2040	212	343	6.95%	0.8	0.50%	\$28,335	10/1/2007	12/31/2013	N/A	Lakewood
MF13-I	Grand Valley Apartments	\$2,332,000	\$1,670,881	3/1/1999	4/1/2039	140	480	4.65%	0.85	0.50%	\$11,301	4/1/2008	12/31/2012 & 12/31/2013	N/A	Clifton
MF13-I	Hampstead Southgate	\$2,841,000	\$1,805,081	12/26/2002	1/1/2033	146	360	6.55%	1.98	0.50%	\$18,050	2/1/2018	12/31/2017	12/31/2022	Grand Junction
MF13-I	Park Hill Residence	\$841,166	\$317,486	10/2/1996	11/1/2026	81	360	6.80%	0.81	0.50%	\$5,558	4/1/2006	N/A	N/A	Denver
MF13-I	HACM Brubaker	\$1,075,000	\$ 950,377	3/1/2013	4/1/2043	269	360	6.00%	0.9	0.50%	\$6,445	3/1/2023	N/A	N/A	Cortez

\$8,392,368

### Prepaid

MF13-I	Aspen Meadows	\$2,614,000	\$0	4/24/2003	5/1/2043	N/A	480	6.55%	1.08	0.50%	15,397	2/1/2019	12/31/2017	N/A	Longmont
MF13-I	Centennial East Housing	\$7,475,000	\$0	2/28/2002	1/1/2043	N/A	502	5.07%	1.55	0.37%	\$38,152	2/1/2019	12/31/2018	N/A	Brighton
MF13-I	Montview Meadows	\$1,483,000	\$0	12/1/1998	1/1/2039	N/A	480	6.50%	1.15	0.05%	8,682	12/1/2008	12/31/2012	N/A	Longmont
MF13-I	Racquet Club	\$4,903,825	\$0	11/30/2004	1/1/2035	N/A	360	7.25%	1.07	0.50%	33,453	2/1/2015	N/A	1/20/2020	Grand Junction
MF13-I	Mercy Housing Colorado	\$1,628,000	\$0	11/20/1998	12/1/2028	N/A	360	6.50%	1.14	0.50%	\$10,290	10/1/2008	12/31/2014	8/31/2021 & 5/31/2016	Commerce City
MF13-I	Broomfield Senior Housing	\$5,578,100	\$0	9/12/2001	9/1/2041	N/A	480	6.45%	1.03	0.50%	\$32,459	4/1/2009	12/31/2016	N/A	Broomfield



<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF16-I	86	Montbello II VOA LP	\$5,008,304.00	5/5/2016	9/1/2018	5/5/2056	480/453	453	4.20%	7/15/2017	1.2	44%	\$23,629.65	8/5/2028	12/31/2031	15 years from HAP Contract Execution	0.13%	0.13%

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF16-II	114	Crisman Apts.	\$8,896,358.85	7/20/2016	30 mo.	8/1/2056	480	450	3.90%	11/1/2018	1.18x	42%	\$38,519.47	2/1/2029	11/1/2033	20 years from HAP Contract Execution	0.13%	0.25%

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF16-III	80	Willow Street Residences	\$3,335,985.09	8/31/2016	10/1/2017	9/1/2052	420	420	3.85%	6/1/2017	1.23	23.50%	\$15,184	6/1/2027	6/1/2032	N/A	0.13%	0.25%

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF16-IV	100	Steele Greeley T-Bone LIHTC	\$6,329,957.36	9/29/2016	11/1/2018	11/1/2056	456mo	38yrs	3.87%	4/1/2018	1.31	37.30%	\$27,216	4/1/2028	7/1/2033	2033	0.13%	0.25%

<u>Bond</u>	<u>Project Name</u>	<u>Original Loan Amount</u>	<u>Current Principal Balance</u>	<u>Note Date</u>	<u>Maturity Date</u>	<u>Remaining Term (Months)</u>	<u>Original Term to Maturity</u>	<u>Current Annual Interest Rate</u>	<u>Debt Service Coverage Ratio</u>	<u>Servicing Fee Rate</u>	<u>Principal and Interest Payment Amount</u>	<u>End of Lock-out Period</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 HAP Contract Expiration Date</u>	<u>Location</u>
MF16-V	Mountain View Apartments LLLP	\$4,200,000	\$3,129,828.59	12/17/2002	1/1/2038	237	420	6.45	1.09	0.50%	\$25,230	2/1/2018	12/31/2018	11/1/2034	Aurora
MF16-V	Truscott Phase II LLLP	\$5,650,000	\$4,684,298.84	5/1/2003	6/1/2043	301	480	6.5	1.21	0.50%	\$33,078	7/1/2013	12/31/2017	N/A	Aspen
MF16-V	Aurora Village Associates LLLP	\$4,700,000	\$3,082,428.89	9/29/2003	10/1/2033	187	360	6.4	1.33	0.50%	\$29,399	11/1/2018	12/31/2017	10/12/2023	Aurora
MF16-V	University Plaza Investment Group LLLP	\$1,170,000	\$800,109.47	10/11/2004	11/1/2034	199	360	6.2	1.22	0.50%	\$7,166	12/1/2019	12/31/2018	10/1/2023	Greeley
MF16-V	Hampden Senior I LP	\$5,776,841	\$4,953,071.73	5/19/2005	6/1/2045	326	480	6.4	1.09	0.50%	\$54,816	6/1/2020	12/31/2020	N/A	Aurora
MF16-V	Kings Point Investment Group LLLP	\$2,300,000	\$1,497,489.49	12/22/2003	1/1/2034	189	360	6	1.52	0.50%	\$13,790	2/1/2019	12/31/2018	6/23/2023	Sheridan
MF16-V	Durango Housing Preservation LP	\$3,700,000	\$2,949,330.67	10/1/2005	10/1/2040	271	419	6.1	1.39	0.50%	\$21,346	11/1/2020	12/31/2021	5/31/2026	Durango
MF16-V	GVAH Limited Partnership	\$1,613,832	\$1,249,469.64	5/30/2002	7/1/2032	170	193	3.5	1.24	N/A	\$10,947	8/1/2017	12/31/2017	6/14/2022	Grand Junction

**\$22,346,027.32**

Prepaid

MF16-V	Bear Valley LLLP	\$3,659,040	\$0	9/30/2005	10/1/2045	N/A	480	6.35	1.16	0.50%	\$45,525	11/1/2020	12/31/2020	N/A	Denver
MF16-V	Sable Ridge Partners LLC	\$3,942,000	\$0	3/3/2004	4/1/2044	N/A	480	6.35	1.17	0.50%	\$22,659	5/1/2019	12/31/2018	N/A	Denver
MF16-V	Arvada House Preservation LP	\$4,000,000	\$0	10/15/2004	11/1/2044	N/A	480	6.5	1.61	0.50%	\$23,418	12/1/2019	12/31/2020	N/A	Arvada
MF16-V	BCorp Rio Grande LLC	\$4,475,000	\$0	10/1/1996	11/1/2026	N/A	360	6	1.15	0.50%	\$27,471	4/1/2015	12/31/2011	N/A	Denver

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF17-I	116	Woodlands Fort Collins AR, LP	\$9,973,946.59	5/18/2017	7/1/2018	6/1/2057	480	468	3.51	4/1/2018	1.15	44.60%	\$47,632.54	6/1/2028	4/1/1933	N/A	0.13%	0.25

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected</u>	<u>Expected</u>	<u>Expected</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual</u>
MF17-II	96	Peakview Trails, LLLP	\$6,457,036.65	6/15/2017	8/1/2019	7/1/2057	480	456	2.71	4/1/2019	1.23	45%	\$31,866.00	7/1/2029	4/1/1934	8/1/1934	0.13%	0.25

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF17-III	96	Windmill Ranch 2016 L.P.	\$9,283,838.01	8/10/2017	9/1/2019	9/1/2057	480	480	4.01	6/1/2019	1.06	51.10%	\$43,961	9/1/2029	7/1/1934	7/1/1934	0.13%	0.25

<u>Bond</u>	<u>No. of Units</u>	<u>Project Name</u>	<u>Principal Balance</u>	<u>Note Date</u>	<u>Amort Start Date</u>	<u>Maturity Date</u>	<u>Term (Months)</u>	<u>Amort Term</u>	<u>Interest Rate</u>	<u>Expected Placed in Service Date</u>	<u>Expected DSCR</u>	<u>Expected LTV</u>	<u>Principal and Interest Payment Amount</u>	<u>Loan Lockout Expiration Date</u>	<u>Section 42 Compliance Expiration Date</u>	<u>Section 8 Expiration Date</u>	<u>MIP</u>	<u>Annual Servicing Fee</u>
MF17-IV	209	Sierra Vista Housing Partners, LLC	\$25,527,615.69	8/24/2017	4/1/2019	4/1/2057	480	456	3.99	12/1/2018	1.15	79%	\$86,450.00	3/1/2029	1/1/1934	8/23/1937	0.13%	0.25

## Investment Information

As of December 31, 2020, the Authority has invested certain amounts in Series subaccounts of Funds related to such Bonds in investment agreements with the investment providers and at the rates as set forth in the following table.

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2013-I DSR	FGLMC	\$7,454.25	3.50%	08/01/2044
MF 2013-I DSR	FGLMC	\$112,398.32	2.50%	08/01/2046
MF 2013-I DSR	FGLMC	\$333,228.88	3.50%	06/01/2042
MF 2013-I DSR	FNMA	\$83,744.96	3.00%	10/01/2047
MF 2013-I DS	MONEY MARKET	\$22,445.51	0.03%	Short Term
MF 2013-I DSR	MONEY MARKET	\$567,291.37	0.03%	Short Term
MF 2013-I REDEMPTION	MONEY MARKET	\$18,553.19	0.03%	Short Term
MF 2013-I REVENUE	MONEY MARKET	\$57,977.84	0.0003	Short Term
		\$1,203,094.32		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2016-I DSR MB2	FNMA	\$56,681.98	3.00%	10/1/2047
MF 2016-I DSR MB2	MONEY MARKET	\$96,753.73	1.50%	Short Term
MF 2016-I REVENUE MB2	MONEY MARKET	\$25.01	0.015	Short Term
		\$153,460.72		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2016-II DSR	FNMA	\$93,034.05	3.00%	10/01/2047
MF 2016-II DS	MONEY MARKET	\$22,278.57	0.03%	Short Term
MF 2016-II DSR	MONEY MARKET	\$158,805.20	0.03%	Short Term
MF 2016-II REDM	MONEY MARKET	\$9,585.51	0.03%	Short Term
MF 2016-II REVENUE	MONEY MARKET	\$30,753.59	0.0003	Short Term
		\$314,456.92		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2016-III DSR	FNMA	\$36,702.60	3.00%	10/01/2047
MF 2016-III DSR	MONEY MARKET	\$62,649.80	0.03%	Short Term
MF 2016-III REVENUE	MONEY MARKET	\$1,831.04	0.0003	Short Term
		\$101,183.44		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2016-IV DSR	FNMA	\$65,767.62	3.00%	10/01/2047
MF 2016-IV DS	MONEY MARKET	\$16,511.57	0.03%	Short Term
MF 2016-IV DSR	MONEY MARKET	\$112,262.72	0.03%	Short Term
MF 2016-IV REDM	MONEY MARKET	\$6,809.71	0.03%	Short Term
MF 2016-IV REVENUE	MONEY MARKET	\$35,975.81	0.0003	Short Term
		\$237,327.43		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2016-V DSR	FNMA	\$168,872.90	3.00%	10/01/2047
MF 2016-V DS	MONEY MARKET	\$72,460.82	0.03%	Short Term
MF 2016-V DSR	MONEY MARKET	\$1,405,423.35	0.03%	Short Term
MF 2016-V REDEMPTION	MONEY MARKET	\$63,820.93	0.03%	Short Term
MF 2016-V REVENUE	MONEY MARKET	\$72,218.59	0.0003	Short Term
		\$1,782,796.59		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2017-I DSR	FNMA	\$113,942.27	3.00%	10/01/2047
MF 2017-I DS	MONEY MARKET	\$32,045.63	0.03%	Short Term
MF 2017-I DSR	MONEY MARKET	\$176,166.45	0.03%	Short Term
MF 2017-I REDEMPTION	MONEY MARKET	\$8,573.66	0.03%	Short Term
MF 2017-I REVENUE	MONEY MARKET	\$102,364.35	0.0003	Short Term
		\$433,092.36		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2017-II DSR	FNMA	\$73,020.39	3.00%	10/01/2047
MF 2017-II ACQUISITION	MONEY MARKET	\$0.57	0.03%	Short Term
MF 2017-II DS	MONEY MARKET	\$20,261.41	0.03%	Short Term
MF 2017-II DSR	MONEY MARKET	\$125,459.15	0.03%	Short Term
MF 2017-II REDEMPTION	MONEY MARKET	\$5,642.24	0.03%	Short Term
MF 2017-II REVENUE	MONEY MARKET	\$200,968.17	0.0003	Short Term
		\$425,351.93		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2017-III DSR	FNMA	\$104,870.52	3.00%	10/01/2047
MF 2017-III ACQUISITION	MONEY MARKET	\$331.54	0.03%	Short Term
MF 2017-III CNST-LN-RES	MONEY MARKET	\$8.65	0.03%	Short Term
MF 2017-III DS	MONEY MARKET	\$29,054.80	0.03%	Short Term
MF 2017-III DSR	MONEY MARKET	\$179,226.98	0.03%	Short Term
MF 2017-III REDEMPTION	MONEY MARKET	\$7,959.63	0.03%	Short Term
MF 2017-III REVENUE	MONEY MARKET	\$178,250.19	0.0003	Short Term
		\$499,702.31		

Issue	Investment Type	Amount	Interest Rate	Maturity Date
MF 2017-IV DSR	FNMA	\$283,276.49	3.00%	10/01/2047
MF 2017-IV ACQUISITION	MONEY MARKET	\$85.25	0.03%	Short Term
MF 2017-IV CNST-LN-RES	MONEY MARKET	\$0.01	0.03%	Short Term
MF 2017-IV DS	MONEY MARKET	\$77,549.14	0.03%	Short Term
MF 2017-IV DSR	MONEY MARKET	\$484,128.43	0.03%	Short Term
MF 2017-IV REDEMPTION	MONEY MARKET	\$23,367.08	0.0003	Short Term
MF 2017-IV REVENUE	MONEY MARKET	\$179,306.81	0.0003	Short Term
		\$1,047,713.21		

## APPENDICES

### Bond Cusip List of Single Family Mortgage Bonds Indenture

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
SF01AA-1	196479V63	5/1/2041	SF17A	196479A58	8/1/2047
SF01AA-2	196479ZC6	5/1/2031	SF17B-1	196479A33	5/1/2034
SF02A-3	196479DM8	11/1/2021	SF17B-2	196479A82	5/1/2019
SF02B-3	196479YY9	11/1/2021	SF17B-2	196479A90	11/1/2019
SF02C-3	196479ZA0	5/1/2022	SF17B-2	196479B24	5/1/2020
SF14A	196479WP0	11/1/2027	SF17B-2	196479B32	11/1/2020
SF14A Serials	196479WD7	5/1/2019	SF17B-2	196479B40	5/1/2021
SF14A Serials	196479WE5	11/1/2019	SF17B-2	196479B99	11/1/2044
SF14A Serials	196479WF2	5/1/2020	SF17C	196479C49	5/1/2021
SF14A Serials	196479WG0	11/1/2020	SF17C	196479C56	11/1/2021
SF14A Serials	196479WH8	5/1/2021	SF17C	196479C64	5/1/2022
SF14A Serials	196479WJ4	11/1/2021	SF17C	196479C72	11/1/2022
SF14A Serials	196479WK1	5/1/2022	SF17C	196479C80	5/1/2023
SF14A Serials	196479WL9	11/1/2022	SF17C	196479C98	11/1/2023
SF14A Serials	196479WM7	5/1/2023	SF17C	196479D22	5/1/2024
SF14A Serials	196479WN5	11/1/2023	SF17C	196479D30	11/1/2024
SF15A	196479XM6	11/1/2027	SF17C	196479D48	5/1/2025
SF15A	196479XN4	11/1/2031	SF17C	196479D55	11/1/2025
SF15A Serials	196479WX3	5/1/2019	SF17C	196479D63	5/1/2026
SF15A Serials	196479WY1	11/1/2019	SF17C	196479D71	11/1/2026
SF15A Serials	196479WZ8	5/1/2020	SF17C	196479D89	5/1/2027
SF15A Serials	196479XA2	11/1/2020	SF17C	196479D97	11/1/2027
SF15A Serials	196479XB0	5/1/2021	SF17C	196479E21	5/1/2028
SF15A Serials	196479XC8	11/1/2021	SF17C	196479E39	11/1/2028
SF15A Serials	196479XD6	5/1/2022	SF17C	196479E47	5/1/2029
SF15A Serials	196479XE4	11/1/2022	SF17C	196479E54	11/1/2029
SF15A Serials	196479XF1	5/1/2023	SF17C	196479E62	5/1/2048
SF15A Serials	196479XG9	11/1/2023	SF17D	196479E96	5/1/2019
SF15A Serials	196479XH7	5/1/2024	SF17D	196479F20	11/1/2019
SF15A Serials	196479XJ3	11/1/2024	SF17D	196479F38	5/1/2020
SF15A Serials	196479XK0	5/1/2025	SF17D	196479F46	11/1/2020
SF15A Serials	196479XL8	11/1/2025	SF17D	196479F53	5/1/2021
SF15B Serials	196479XW4	5/1/2019	SF17E	196479V89	5/1/2038
SF15B Serials	196479XX2	11/1/2019	SF18A	196479K81	5/1/2019
SF15B Serials	196479XY0	5/1/2020	SF18A	196479K99	11/1/2019
SF15B Serials	196479XZ7	11/1/2020	SF18A	196479L23	5/1/2020
SF15B Serials	196479YA1	5/1/2021	SF18A	196479L31	11/1/2020
SF15B Serials	196479YB9	11/1/2021	SF18A	196479L49	5/1/2021
SF15B Serials	196479YC7	5/1/2022	SF18A	196479L56	11/1/2021
SF15B Serials	196479YD5	11/1/2022	SF18A	196479L64	5/1/2022
SF15B Serials	196479YE3	5/1/2023	SF18A	196479L72	11/1/2022
SF15B Serials	196479YF0	11/1/2023	SF18A	196479L80	5/1/2023
SF15B Serials	196479YG8	5/1/2024	SF18A	196479L98	11/1/2023
SF15B Serials	196479YH6	11/1/2024	SF18A	196479M22	5/1/2024
SF15B Serials	196479YJ2	5/1/2025	SF18A	196479M30	11/1/2024
SF15B Serials	196479YK9	11/1/2025	SF18A	196479M48	5/1/2025



<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
SF18A	196479M55	11/1/2025	SF18D	196479T25	5/1/2021
SF18A	196479M63	5/1/2026	SF18D	196479T33	11/1/2021
SF18A	196479M71	11/1/2026	SF18D	196479T41	5/1/2022
SF18A	196479M89	5/1/2027	SF18D	196479T58	11/1/2022
SF18A	196479M97	11/1/2027	SF18D	196479T66	5/1/2023
SF18A	196479N21	5/1/2028	SF18D	196479T74	11/1/2023
SF18A	196479N39	11/1/2028	SF18D	196479T82	5/1/2024
SF18A	196479N47	5/1/2029	SF18D	196479T90	11/1/2024
SF18B-1	196479N54	5/1/2029	SF18D	196479U23	5/1/2025
SF18B-1	196479N62	11/1/2029	SF18D	196479U31	11/1/2025
SF18B-1	196479N70	5/1/2030	SF18D	196479U49	5/1/2026
SF18B-1	196479N88	11/1/2030	SF18D	196479U56	11/1/2026
SF18B-1	196479N96	11/1/2048	SF18D	196479U64	5/1/2027
SF18B-2	196479K57	11/1/2041	SF18D	196479U72	11/1/2027
SF18C	196479P29	5/1/2019	SF18D	196479U80	5/1/2028
SF18C	196479P37	11/1/2019	SF18D	196479U98	11/1/2028
SF18C	196479P45	5/1/2020	SF18D	196479V22	5/1/2029
SF18C	196479P52	11/1/2020	SF18D	196479V30	11/1/2029
SF18C	196479P60	5/1/2021	SF19A	196479W21	5/1/2019
SF18C	196479P78	11/1/2021	SF19A	196479W39	11/1/2019
SF18C	196479P86	5/1/2022	SF19A	196479W47	5/1/2020
SF18C	196479P94	11/1/2022	SF19A	196479W54	11/1/2020
SF18C	196479Q28	5/1/2023	SF19A	196479W62	5/1/2021
SF18C	196479Q36	11/1/2023	SF19A	196479W70	11/1/2021
SF18C	196479Q44	5/1/2024	SF19A	196479W88	5/1/2022
SF18C	196479Q51	11/1/2024	SF19A	196479W96	11/1/2022
SF18C	196479Q69	5/1/2025	SF19A	196479X20	5/1/2023
SF18C	196479Q77	11/1/2025	SF19A	196479X38	11/1/2023
SF18C	196479Q85	5/1/2026	SF19A	196479X46	5/1/2024
SF18C	196479Q93	11/1/2026	SF19A	196479X53	11/1/2024
SF18C	196479R27	5/1/2027	SF19A	196479X61	5/1/2025
SF18C	196479R35	11/1/2027	SF19A	196479X79	11/1/2025
SF18C	196479R43	5/1/2028	SF19A	196479X87	5/1/2026
SF18C	196479R50	11/1/2028	SF19A	196479X95	11/1/2026
SF18C	196479R68	5/1/2029	SF19A	196479Y29	5/1/2027
SF18C	196479R76	11/1/2029	SF19A	196479Y37	5/1/2029
SF18C	196479R84	5/1/2030	SF19B-1	196479Y45	11/1/2027
SF18C	196479R92	11/1/2030	SF19B-1	196479Y52	5/1/2028
SF18C	196479S26	11/1/2033	SF19B-1	196479Y60	11/1/2028
SF18C	196479S34	11/1/2038	SF19B-1	196479Y78	5/1/2029
SF18C	196479S42	11/1/2042	SF19B-1	196479Y86	11/1/2029
SF18C	196479S59	11/1/2048	SF19B-1	196479Y94	5/1/2030
SF18D	196479S67	5/1/2019	SF19B-1	196479Z28	11/1/2030
SF18D	196479S75	11/1/2019	SF19B-1	196479Z36	5/1/2031
SF18D	196479S83	5/1/2020	SF19B-1	196479Z44	11/1/2031
SF18D	196479S91	11/1/2020	SF19B-1	196479Z51	5/1/2032

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
SF19B-1	196479Z69	11/1/2032
SF19B-1	196479Z77	5/1/2033
SF19B-1	196479Z85	11/1/2033
SF19B-1	196479Z93	5/1/2034
SF19B-1	1964792A6	11/1/2034
SF19B-1	1964792B4	11/1/2038
SF19B-2	'1964792E8	11/1/2044
SF19C	1964792C2	5/1/2049
SF19C	1964792D0	5/1/2049
SF19D	1964792G3	11/1/2037
SF19E	1964792J7	11/1/2019
SF19E	1964792K4	5/1/2020
SF19E	1964792L2	11/1/2020
SF19E	1964792M0	5/1/2021
SF19E	1964792N8	11/1/2021
SF19E	1964792P3	5/1/2022
SF19E	1964792Q1	11/1/2022
SF19E	1964792R9	5/1/2023
SF19E	1964792S7	11/1/2023
SF19E	1964792T5	5/1/2024
SF19E	1964792U2	11/1/2024
SF19E	1964792V0	5/1/2025
SF19E	1964792W8	11/1/2025
SF19E	1964792X6	5/1/2026
SF19E	1964792Y4	11/1/2026
SF19E	1964792Z1	5/1/2027
SF19E	1964793A5	11/1/2027
SF19E	1964793B3	5/1/2028
SF19E	1964793C1	11/1/2028
SF19E	1964793D9	5/1/2029
SF19E	1964793E7	11/1/2039
SF19E	1964793F4	5/1/2049
SF19F	1964793K3	11/1/2019
SF19F	1964793L1	5/1/2020
SF19F	1964793M9	11/1/2020
SF19F	1964793N7	5/1/2021
SF19F	1964793P2	11/1/2021
SF19F	1964793Q0	5/1/2022
SF19F	1964793R8	11/1/2022
SF19F	1964793S6	5/1/2023
SF19F	1964793T4	11/1/2023
SF19F	1964793U1	5/1/2024
SF19F	1964793V9	11/1/2024
SF19F	1964793W7	5/1/2025
SF19F	1964793X5	11/1/2025
SF19F	1964793Y3	5/1/2026

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
SF19F	1964793Z0	11/1/2026
SF19F	1964794A4	5/1/2027
SF19F	1964794B2	11/1/2027
SF19F	1946794C0	5/1/2028
SF19F	1964794D8	11/1/2028
SF19F	1964794E6	5/1/2029
SF19F	1964794F3	11/1/2029
SF19F	1964794G1	5/1/2030
SF19F	1964794H9	11/1/2030
SF19F	1964794J5	11/1/2049
SF19G-1	1964794K2	11/1/2019
SF19G-1	1964794L0	5/1/2020
SF19G-1	1964794M8	11/1/2020
SF19G-1	1964794N6	5/1/2021
SF19G-1	1964794P1	11/1/2021
SF19G-1	1964794Q9	5/1/2022
SF19G-1	1964794R7	11/1/2022
SF19G-1	1964794S5	5/1/2023
SF19G-1	1964794T3	11/1/2023
SF19G-1	1964794U0	5/1/2024
SF19G-1	1964794V8	11/1/2024
SF19G-1	1964794W6	5/1/2025
SF19G-1	1964794X4	11/1/2025
SF19G-1	1964794Y2	5/1/2026
SF19G-1	1964794Z9	11/1/2026
SF19G-1	1964795A3	5/1/2027
SF19G-1	1964795B1	11/1/2027
SF19G-1	1964795C9	5/1/2028
SF19G-1	1964795D7	11/1/2028
SF19G-1	1964795E5	5/1/2029
SF19G-1	1964795F2	11/1/2029
SF19G-1	1964795G0	5/1/2030
SF19G-1	1964795H8	11/1/2030
SF19G-1	1964795J4	5/1/2031
SF19G-1	1964795K1	11/1/2031
SF19G-1	1964795L9	5/1/2032
SF19G-1	1964795M7	11/1/2032
SF19G-1	1964795N5	5/1/2033
SF19G-1	1964795P0	11/1/2033
SF19G-1	1964795Q8	5/1/2034
SF19G-1	1964795R6	11/1/2034
SF19G-1	1964795S4	11/1/2044
SF19G-1	1964795T2	11/1/2046
SF19G-2	1964793H0	5/1/2044
SF19H	1964795U9	11/1/2049
SF19I-1	1964796S3	5/1/1930

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
SF19I-1	1964796T1	11/1/1930	SF19L-1	196480DZ7	5/1/2024
SF19I-1	1964796U8	11/1/1934	SF19L-1	196480EA1	11/1/2024
SF19I-1	1964796V6	5/1/1937	SF19L-1	196480EB9	5/1/2025
SF19I-1	1964795W5	5/1/2020	SF19L-1	196480EC7	11/1/2025
SF19I-1	1964795X3	11/1/2020	SF19L-1	196480ED5	5/1/2026
SF19I-1	1964795Y1	5/1/2021	SF19L-1	196480EE3	11/1/2026
SF19I-1	1964795Z8	11/1/2021	SF19L-1	196480EF0	5/1/2027
SF19I-1	1964796A2	5/1/2022	SF19L-1	196480EG8	11/1/2027
SF19I-1	1964796B0	11/1/2022	SF19L-1	196480EH6	5/1/2028
SF19I-1	1964796C8	5/1/2023	SF19L-1	196480EJ2	11/1/2028
SF19I-1	1964796D6	11/1/2023	SF19L-1	196480EK9	5/1/2029
SF19I-1	1964796E4	5/1/2024	SF19L-1	196480EL7	11/1/2029
SF19I-1	1964796F1	11/1/2024	SF19L-1	196480EM5	5/1/2030
SF19I-1	1964796G9	5/1/2025	SF19L-1	196480EN3	11/1/2030
SF19I-1	1964796H7	11/1/2025	SF19L-1	196480EP8	5/1/2031
SF19I-1	1964796J3	5/1/2026	SF19L-1	196480EQ6	11/1/2031
SF19I-1	1964796K0	11/1/2026	SF19L-1	196480ER4	5/1/2032
SF19I-1	1964796L8	5/1/2027	SF19L-1	196480ES2	11/1/2032
SF19I-1	1964796M6	11/1/2027	SF19L-1	196480ET0	5/1/2033
SF19I-1	1964796N4	5/1/2028	SF19L-1	196480EU7	11/1/2033
SF19I-1	1964796P9	11/1/2028	SF19L-1	196480EV5	5/1/2034
SF19I-1	1964796Q7	5/1/2029	SF19L-2	196480CY1	5/1/2044
SF19I-1	1964796R5	11/1/2029	SF19L-3	196480EW3	5/1/2050
SF19I-2	1964796W4	5/1/1948	SF20A	196480EZ6	5/1/2021
SF19J	196480DA2	5/1/2020	SF20A	196480FA0	11/1/2021
SF19J	196480DB0	11/1/2020	SF20A	196480FB8	5/1/2022
SF19J	196480DC8	5/1/2021	SF20A	196480FC6	11/1/2022
SF19J	196480DD6	11/1/2021	SF20B	196480FD4	5/1/2031
SF19J	196480DE4	5/1/2022	SF20B	196480FE2	11/1/2031
SF19J	196480DF1	11/1/2022	SF20B	196480FF9	5/1/2032
SF19J	196480DG9	5/1/2023	SF20B	196480FG7	11/1/2032
SF19J	196480DH7	11/1/2023	SF20B	196480FH5	5/1/2033
SF19J	196480DJ3	5/1/2024	SF20B	196480FJ1	11/1/2033
SF19J	196480DK0	11/1/2024	SF20B	196480FK8	5/1/2050
SF19J	196480DL8	5/1/2025	SF20C-1	196480FL6	5/1/2023
SF19K	196480DM6	11/1/2025	SF20C-1	196480FM4	11/1/2023
SF19K	196480DN4	5/1/2026	SF20C-1	196480FN2	5/1/2024
SF19K	196480DP9	11/1/2026	SF20C-1	196480FP7	11/1/2024
SF19K	196480DQ7	5/1/2050	SF20C-1	196480FQ5	5/1/2025
SF19L-1	196480DR5	5/1/2020	SF20C-1	196480FR3	11/1/2025
SF19L-1	196480DT1	5/1/2021	SF20C-1	196480FS1	5/1/2026
SF19L-1	196480DU8	11/1/2021	SF20C-1	196480FT9	11/1/2026
SF19L-1	196480DV6	5/1/2022	SF20C-1	196480FU6	5/1/2027
SF19L-1	196480DW4	11/1/2022	SF20C-1	196480FV4	11/1/2027
SF19L-1	196480DX2	5/1/2023	SF20C-1	196480FW2	5/1/2028
SF19L-1	196480DY0	11/1/2023	SF20C-1	196480FX0	11/1/2028

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
SF20C-1	196480FY8	5/1/2029	SF20F-1	196480JE8	11/1/2033
SF20C-1	196480FZ5	11/1/2029	SF20F-2	196480GM3	11/1/2050
SF20C-1	196480GA9	5/1/2030	SF20G	196480LF2	5/1/2021
SF20C-1	196480GB7	11/1/2030	SF20G	196480LG0	11/1/2021
SF20C-1	196480GC5	11/1/2033	SF20G	196480LH8	5/1/2022
SF20C-1	196480GD3	11/1/2036	SF20G	196480LJ4	11/1/2022
SF20C-2	196480GE1	11/1/2050	SF20G	196480LK1	5/1/2023
SF20D	196480GP6	5/1/2021	SF20G	196480LL9	11/1/2023
SF20D	196480GQ4	11/1/2021	SF20G	196480LM7	5/1/2024
SF20D	196480GR2	5/1/2022	SF20G	196480LN5	11/1/2024
SF20D	196480GS0	11/1/2022	SF20G	196480LP0	5/1/2025
SF20D	196480GT8	5/1/2023	SF20H	196480LQ8	5/1/2025
SF20D	196480GU5	11/1/2023	SF20H	196480LR6	11/1/2025
SF20D	196480GV3	5/1/2024	SF20H	196480LS4	5/1/2026
SF20D	196480GW1	11/1/2024	SF20H	196480LT2	11/1/2026
SF20D	196480GX9	5/1/2025	SF20H	196480LU9	5/1/2027
SF20D	196480GY7	11/1/2025	SF20H	196480LV7	11/1/2027
SF20D	196480GZ4	5/1/2026	SF20H	196480LW5	5/1/2028
SF20E	196480HA8	5/1/2026	SF20H	196480LX3	11/1/2028
SF20E	196480HB6	11/1/2026	SF20H	196480LY1	5/1/2029
SF20E	196480HC4	5/1/2050	SF20H	196480LZ8	11/1/2029
SF20F-1	196480HD2	5/1/2021	SF20H	196480MA2	5/1/2030
SF20F-1	196480HE0	11/1/2021	SF20H	196480MB0	11/1/2030
SF20F-1	196480HF7	5/1/2022	SF20H	196480MC8	5/1/2031
SF20F-1	196480HG5	11/1/2022	SF20H	196480MD6	11/1/2031
SF20F-1	196480HH3	5/1/2023	SF20H	196480ME4	5/1/2032
SF20F-1	196480HJ9	11/1/2023	SF20H	196480MF1	11/1/2032
SF20F-1	196480HK6	5/1/2024	SF20H	196480MG9	11/1/2035
SF20F-1	196480HL4	11/1/2024	SF20H	196480MH7	11/1/2038
SF20F-1	196480HM2	5/1/2025	SF20H	196480MJ3	5/1/2050
SF20F-1	196480HN0	11/1/2025	SF20I-1	196480MK0	5/1/2021
SF20F-1	196480HP5	5/1/2026	SF20I-1	196480ML8	11/1/2021
SF20F-1	196480HQ3	11/1/2026	SF20I-1	196480MM6	5/1/2022
SF20F-1	196480HR1	5/1/2027	SF20I-1	196480MN4	11/1/2022
SF20F-1	196480HS9	11/1/2027	SF20I-1	196480MP9	5/1/2023
SF20F-1	196480HT7	5/1/2028	SF20I-1	196480MQ7	11/1/2023
SF20F-1	196480HU4	11/1/2028	SF20I-1	196480MR5	5/1/2024
SF20F-1	196480HV2	5/1/2029	SF20I-1	196480MS3	11/1/2024
SF20F-1	196480HW0	11/1/2029	SF20I-1	196480MT1	5/1/2025
SF20F-1	196480HX8	5/1/2030	SF20I-1	196480MU8	11/1/2025
SF20F-1	196480HY6	11/1/2030	SF20I-1	196480MV6	5/1/2026
SF20F-1	196480HZ3	5/1/2031	SF20I-1	196480MW4	11/1/2026
SF20F-1	196480JA6	11/1/2031	SF20I-1	196480MX2	5/1/2027
SF20F-1	196480JB4	5/1/2032	SF20I-1	196480MY0	11/1/2027
SF20F-1	196480JC2	11/1/2032	SF20I-1	196480MZ7	5/1/2028
SF20F-1	196480JD0	5/1/2033	SF20I-1	196480NA1	11/1/2028

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
SF20I-1	196480NB9	5/1/2029
SF20I-1	196480NC7	11/1/2029
SF20I-1	196480ND5	5/1/2030
SF20I-1	196480NE3	11/1/2030
SF20I-1	196480NF0	5/1/2031
SF20I-1	196480NG8	11/1/2031
SF20I-1	196480NH6	11/1/2050
SF20I-2	196480NJ2	5/1/2048
SF21A	196480QH3	11/1/2021
SF21A	196480QJ9	5/1/2022
SF21A	196480QK6	11/1/2022
SF21B	196480QL4	11/1/2022
SF21B	196480QM2	5/1/2023
SF21B	196480QN0	11/1/2023
SF21B	196480QP5	5/1/2024
SF21B	196480QQ3	11/1/2024
SF21B	196480QR1	5/1/2025
SF21B	196480QS9	11/1/2025
SF21B	196480QT7	5/1/2026
SF21B	196480QU4	11/1/2026
SF21B	196480QV2	5/1/2027
SF21B	196480QW0	11/1/2027
SF21B	196480QX8	5/1/2028
SF21B	196480QY6	11/1/2028
SF21B	196480QZ3	5/1/2029
SF21B	196480RA7	11/1/2029
SF21B	196480RB5	5/1/2051
SF21C-1	196480RC3	11/1/2021
SF21C-1	196480RD1	11/1/2022
SF21C-1	196480RE9	11/1/2023
SF21C-1	196480RF6	11/1/2024
SF21C-1	196480RG4	11/1/2025
SF21C-1	196480RH2	11/1/2026
SF21C-1	196480RJ8	11/1/2027
SF21C-1	196480RK5	11/1/2028
SF21C-1	196480RL3	11/1/2029
SF21C-1	196480RM1	11/1/2030
SF21C-1	196480RN9	11/1/2031
SF21C-1	196480RP4	5/1/2032
SF21C-1	196480RQ2	11/1/2036
SF21C-2	196480RR0	5/1/2051

## Bond Cusip List of Single Family Homeownership Bonds Indenture

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
SF11AA	196479TB5	11/1/2011	SF11AA	196479UB3	5/1/2022
SF11AA	196479TC3	5/1/2012	SF11AA	196479UC1	11/1/2022
SF11AA	196479TD1	11/1/2012	SF11AA	196479UD9	5/1/2023
SF11AA	196479TE9	5/1/2013	SF11AA	196479UE7	11/1/2023
SF11AA	196479TF6	11/1/2013	SF11AA	196479TY5	11/1/2026
SF11AA	196479TG4	5/1/2014	SF11AA	196479TZ2	11/1/2028
SF11AA	196479TH2	11/1/2014	SF11AA	196479UA5	5/1/2029
SF11AA	196479TJ8	5/1/2015	SF11AA	196479TA7	11/1/2041
SF11AA	196479TK5	11/1/2015	SF13AA	196479VN6	9/1/2041
SF11AA	196479TL3	5/1/2016	SF17AA	196479C31	9/1/2047
SF11AA	196479TM1	11/1/2016	SF17BB	196479F79	11/1/2057
SF11AA	196479TN9	5/1/2017	SF18AA	196479F95	3/1/2048
SF11AA	196479TP4	11/1/2017	SF18BB-1	196479V48	11/1/2048
SF11AA	196479TQ2	5/1/2018	SF18BB-2	196479V55	11/1/2048
SF11AA	196479TR0	11/1/2018	SF19AA	1964796Z7	8/1/2049
SF11AA	196479TS8	5/1/2019	SF19BB-1	196480CV7	8/1/2049
SF11AA	196479TT6	11/1/2019	SF19BB-2	196480CU9	8/1/2049
SF11AA	196479TU3	5/1/2020	SF19CC	196480EX1	1/1/2050
SF11AA	196479TX7	11/1/2021	SF20AA	196480GG6	4/1/2050
			SF20BB	196480GJ0	5/1/2050

## Bond Cusip List of Multi-Family/Project Bonds Indenture

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	-	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
MFP00A-1a	1964785T4	10/1/2030		MFP18A-1	196479G94	4/1/2021
MFP07B-1	196479YN3	10/1/2038		MFP18A-1	196479H28	10/1/2021
MFP07B-2	196479YQ6	4/1/2038		MFP18A-1	196479H36	4/1/2022
MFP08A-1	196479MG1	4/1/2029		MFP18A-1	196479H44	10/1/2022
MFP08B	196479MJ5	5/1/2052		MFP18A-1	196479H51	4/1/2023
MFP09A-1	196479QR3	10/1/2041		MFP18A-1	196479H69	10/1/2023
MFP12A	196479UV9	10/1/2022		MFP18A-1	196479H77	4/1/2024
MFP12A	196479UW7	10/1/2032		MFP18A-1	196479H85	10/1/2024
MFP12A	196479UX5	10/1/2042		MFP18A-1	196479H93	4/1/2025
MFP12A	196479UY3	10/1/2051		MFP18A-1	196479J26	10/1/2025
MFP12B	196479VB2	10/1/2022		MFP18A-1	196479J34	4/1/2026
MFP12B	196479VC0	10/1/2032		MFP18A-1	196479J42	10/1/2026
MFP12B	196479VD8	10/1/2042		MFP18A-1	196479J59	4/1/2027
MFP12B	196479VE6	10/1/2054		MFP18A-1	196479J67	10/1/2027
MFP13A	196479YU7	10/1/2023		MFP18A-1	196479J75	4/1/2028
MF16A-2	196479ZH5	10/1/2021		MFP18A-1	196479J83	10/1/2028
MF16A-2	196479ZJ1	10/1/2022		MFP18A-2	196479G29	4/1/2040
MF16A-2	196479ZK8	10/1/2023		MFP19A-1	196480AA5	4/1/2022
MF16A-2	196479ZL6	10/1/2024		MFP19A-1	196480AB3	10/1/2022
MF16A-2	196479ZM4	10/1/2025		MFP19A-1	196480AC1	4/1/2023
MF16A-2	196479ZN2	10/1/2026		MFP19A-1	196480AD9	10/1/2023
MF16A-2	196479ZP7	10/1/2027		MFP19A-1	196480AE7	4/1/2024
MF16A-2	196479ZQ5	10/1/2028		MFP19A-1	196480AF4	10/1/2024
MF16A-2	196479ZR3	10/1/2029		MFP19A-1	196480AG2	4/1/2025
MF16A-2	196479ZS1	10/1/2030		MFP19A-1	196480AH0	10/1/2025
MF16A-2	196479ZT9	10/1/2031		MFP19A-1	196480AJ6	4/1/2026
MF16A-2	196479ZV4	10/1/2036		MFP19A-1	196480AK3	10/1/2026
MF16A-2	196479ZW2	10/1/2041		MFP19A-1	196480AL1	4/1/2027
MFP16A-2	196479ZU6	10/1/2033		MFP19A-1	196480AM9	10/1/2027

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	-	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
MFP19A-1	196480AN7	4/1/2028		MFP19B-1	196480BW6	10/1/2024
MFP19A-1	196480AP2	10/1/2028		MFP19B-1	196480BX4	4/1/2025
MFP19A-1	196480AQ0	4/1/2029		MFP19B-1	196480BY2	10/1/2025
MFP19A-1	196480AR8	10/1/2029		MFP19B-1	196480BZ9	4/1/2026
MFP19A-1	196480AS6	4/1/2030		MFP19B-1	196480CA3	10/1/2026
MFP19A-1	196480AT4	10/1/2030		MFP19B-1	196480CB1	4/1/2027
MFP19A-1	196480AU1	4/1/2031		MFP19B-1	196480CC9	10/1/2027
MFP19A-1	196480AV9	10/1/2031		MFP19B-1	196480CD7	4/1/2028
MFP19A-1	196480AW7	4/1/2032		MFP19B-1	196480CE5	10/1/2028
MFP19A-1	196480AX5	10/1/2032		MFP19B-1	196480CF2	4/1/2029
MFP19A-1	196480AY3	10/1/2034		MFP19B-1	196480CG0	10/1/2029
MFP19A-1	196480AZ0	10/1/2040		MFP19B-1	196480CH8	4/1/2030
MFP19A-2	196480BA4	2/1/2022		MFP19B-1	196480CJ4	10/1/2030
MFP19A-3	196480BD8	4/1/2021		MFP19B-1	196480CK1	4/1/2031
MFP19A-3	196480BE6	10/1/2021		MFP19B-1	196480CL9	10/1/2031
MFP19A-3	196480BF3	4/1/2022		MFP19B-1	196480CM7	10/1/2034
MFP19A-3	196480BG1	10/1/2022		MFP19B-1	196480CN5	10/1/2039
MFP19A-3	196480BH9	4/1/2023		MFP19B-1	196480CP0	10/1/2044
MFP19A-3	196480BJ5	10/1/2023		MFP19B-1	196480CQ8	10/1/2049
MFP19A-3	196480BK2	4/1/2024		MFP19B-1	196480CR6	10/1/2054
MFP19A-3	196480BL0	10/1/2024		MFP19B-1	196480CS4	10/1/2059
MFP19A-3	196480BM8	4/1/2025		MFP19B-2	196480CT2	2/1/2022
MFP19A-3	196480BN6	10/1/2025		MFP19C	196480CW5	10/1/2051
MFP19A-3	196480BP1	4/1/2026		MFP20A-1	196480GK7	10/1/2057
MFP19A-3	196480BQ9	10/1/2026		MFP20A-2	196480GL5	4/1/2023
MFP19A-3	196480BR7	4/1/2027		MFP20C-1	196480jh1	4/1/2023
MFP19B-1	196480BS5	10/1/2022		MFP20C-1	196480jj7	10/1/2023
MFP19B-1	196480BT3	4/1/2023		MFP20C-1	196480jk4	4/1/2024
MFP19B-1	196480BU0	10/1/2023		MFP20C-1	196480jl2	10/1/2024
MFP19B-1	196480BV8	4/1/2024		MFP20C-1	196480jm0	4/1/2025



<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	-	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
MFP20C-1	196480JN8	10/1/2025		MFP20D-1	196480KT5	10/1/2026
MFP20C-1	196480JP3	4/1/2026		MFP20D-1	196480KU0	4/1/2027
MFP20C-1	196480JQ1	10/1/2026		MFP20D-1	196480KV8	10/1/2027
MFP20C-1	196480JR9	4/1/2027		MFP20D-1	196480KW6	4/1/2028
MFP20C-1	196480JRS7	10/1/2027		MFP20D-1	196480KX4	10/1/2028
MFP20C-1	196480JT5	4/1/2028		MFP20D-1	196480KY2	4/1/2029
MFP20C-1	196480JU2	10/1/2028		MFP20D-1	196480KZ9	10/1/2029
MFP20C-1	196480JV0	4/1/2029		MFP20D-1	196480LA3	4/1/2030
MFP20C-1	196480JW8	10/1/2029		MFP20D-1	196480LB1	10/1/2030
MFP20C-1	196480JX6	4/1/2030		MFP20D-1	196480LC9	4/1/2031
MFP20C-1	196480JY4	10/1/2030		MFP20D-1	196480LD7	10/1/2031
MFP20C-1	196480JZ1	4/1/2031		MFP20D-2	196480JF5	4/1/2050
MFP20C-1	196480KA4	10/1/2031		MFP20B	196480NL7	10/1/2024
MFP20C-1	196480KB2	4/1/2032		MFP20B	196480NM5	4/1/2025
MFP20C-1	196480KC0	10/1/2032		MFP20B	196480NN3	10/1/2025
MFP20C-1	196480KD8	10/1/2035		MFP20B	196480NP8	4/1/2026
MFP20C-1	196480KE6	10/1/2041		MFP20B	196480NQ6	10/1/2026
MFP20C-2	196480KF3	4/1/2023		MFP20B	196480NR4	4/1/2027
MFP20D-1	196480KG1	4/1/2021		MFP20B	196480NS2	10/1/2027
MFP20D-1	196480KH9	10/1/2021		MFP20B	196480NT0	4/1/2028
MFP20D-1	196480KJ5	4/1/2022		MFP20B	196480NU7	10/1/2028
MFP20D-1	196480KK2	10/1/2022		MFP20B	196480NV5	4/1/2029
MFP20D-1	196480KL0	4/1/2023		MFP20B	196480NW3	10/1/2029
MFP20D-1	196480KM8	10/1/2023		MFP20B	196480NX1	4/1/2030
MFP20D-1	196480KN6	4/1/2024		MFP20B	196480NY9	10/1/2030
MFP20D-1	196480KP1	10/1/2024		MFP20B	196480NZ6	4/1/2031
MFP20D-1	196480KQ9	4/1/2025		MFP20B	196480PA9	10/1/2031
MFP20D-1	196480KR7	10/1/2025		MFP20B	196480PB7	4/1/2032
MFP20D-1	196480KS5	4/1/2026		MFP20B	196480PC5	10/1/2032

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>	-	<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
MFP20B	196480PD3	10/1/2035		MFP21A	196480RV1	4/1/2025
MFP20B	196480PE1	10/1/2040		MFP21A	196480RW9	10/1/2025
MFP20B	196480PF8	10/1/2043		MFP21A	196480RX7	4/1/2026
MFP20E	196480PG6	10/1/2023		MFP21A	196480RY5	10/1/2026
MFP20E	196480PH4	4/1/2024		MFP21A	196480RZ2	4/1/2027
MFP20E	196480PJ0	10/1/2024		MFP21A	196480SA6	10/1/2027
MFP20E	196480PK7	4/1/2025		MFP21A	196480SB4	4/1/2028
MFP20E	196480PL5	10/1/2025		MFP21A	196480SC2	10/1/2028
MFP20E	196480PM3	4/1/2026		MFP21A	196480SD0	4/1/2029
MFP20E	196480PN1	10/1/2026		MFP21A	196480SE8	10/1/2029
MFP20E	196480PP6	4/1/2027		MFP21A	196480SF5	4/1/2030
MFP20E	196480PQ4	10/1/2027		MFP21A	196480SG3	10/1/2030
MFP20E	196480PR2	4/1/2028		MFP21A	196480SH1	4/1/2031
MFP20E	196480PS0	10/1/2028		MFP21A	196480SJ7	10/1/2031
MFP20E	196480PT8	4/1/2029		MFP21A	196480SK4	4/1/2032
MFP20E	196480PU5	10/1/2029		MFP21A	196480SL2	10/1/2032
MFP20E	196480PV3	4/1/2030		MFP21A	196480SM0	10/1/2036
MFP20E	196480PW1	10/1/2030		MFP21A	196480SN8	10/1/2042
MFP20E	196480PX9	4/1/2031		MFP21B	196480SP3	4/1/2024
MFP20E	196480PY7	10/1/2031		MFP21C-1	196480TX5	10/1/2023
MFP20E	196480PZ4	4/1/2032		MFP21C-1	196480TY3	4/1/2024
MFP20E	196480QA8	10/1/2032		MFP21C-1	196480TZ0	10/1/2024
MFP20E	196480QB6	10/1/2035		MFP21C-1	196480UA3	4/1/2025
MFP20E	196480QC4	10/1/2040		MFP21C-1	196480UB1	10/1/2025
MFP20E	196480QD2	10/1/2045		MFP21C-1	196480UC9	4/1/2026
MFP20E	196480QE0	10/1/2050		MFP21C-1	196480UD7	10/1/2026
MFP20E	196480QF7	10/1/2055		MFP21C-1	196480UE5	4/1/2027
MFP20E	196480QG5	10/1/2061		MFP21C-1	196480UF2	10/1/2027
MFP21A	196480RT6	4/1/2024		MFP21C-1	196480UG0	4/1/2028
MFP21A	196480RU3	10/1/2024		MFP21C-1	196480UH8	10/1/2028

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
MFP21C-1	196480UJ4	4/1/2029
MFP21C-1	196480UK1	10/1/2029
MFP21C-1	196480UL9	4/1/2030
MFP21C-1	196480UM7	10/1/2030
MFP21C-1	196480UN5	4/1/2031
MFP21C-1	196480UP0	10/1/2031
MFP21C-1	196480UQ8	4/1/2032
MFP21C-1	196480UR6	10/1/2032
MFP21C-1	196480US4	10/1/2036
MFP21C-1	196480UT2	10/1/2041
MFP21C-1	196480UU9	10/1/2046
MFP21C-1	196480UV7	10/1/2051
MFP21C-1	196480UW5	10/1/2056
MFP21C-1	196480UX3	4/1/2061
MFP21C-2	196480UY1	10/1/2023
MFP21D	196480UZ8	10/1/2023

## Bond Cusip List of Federally Insured Multi-Family Housing Loan Program Indenture

<u>Series</u>	<u>CUSIP</u>	<u>Maturity Date</u>
MFPT13-I	19647PBA0	2/1/2044
MFPT16-I	19647PBH5	6/1/2056
MFPT16-II	19647PBJ1	3/1/2019
MFPT16-II	19647PBK8	9/1/2056
MFPT16-III	19647PBM4	10/1/2052
MFPT16-IV	19647PBP7	11/1/2056
MFPT16-V	19647PBQ5	11/1/2045
MFPT17-I	19647PBS1	7/1/2057
MFPT17-II	19647PBU6	8/1/2057
MFPT17-III	19647PBW2	10/1/2057
MFPT17-IV	19647PBX0	4/1/2057