

Single Family Mortgage Bonds Indenture: SF 2001 Series AA SF 2002 Series A,B,C SF 2003 Series B SF 2006 Series A,B SF 2007 Series A,B SF 2008 Series A SF2012A SF2013 Series B, SF2014 Series A, SF2015 Series A,B 2017 Series A,B and SFMB Surplus Assets

Colorado Housing and Finance Authority
As of 08/01/2017

| Bonds Issue | Bonds Outstanding | Outstanding Mortgage Principal Balance | Program MBS Outstanding | Investment Balances | Net Assets | Current Parity | Bonds By Class | Bonds Outstanding | Class Concentration | Parity (Total Assets) |
|-----------------------|--------------------|--|-------------------------|---------------------|-------------------|----------------|----------------|-------------------|---------------------|-----------------------|
| SF01AA | 66,215,000 | 29,321,980 | | 34,522,517 | (2,370,503) | 96.4% | I | 574,910,000 | 92.58% | 108.4% |
| SF02A | 7,805,000 | 8,252,382 | | 5,784,385 | 6,231,767 | 179.8% | II | 46,105,000 | 7.42% | 100.4% |
| SF02B | 21,140,000 | 11,605,676 | | 14,721,120 | 5,186,796 | 124.5% | III | | | |
| SF02C | 17,095,000 | 15,607,278 | | 3,934,189 | 2,446,467 | 114.3% | Total | 621,015,000 | 100% | |
| SF03B | 27,125,000 | 21,609,075 | | 5,936,561 | 420,637 | 101.6% | | | | |
| SF06A | 29,350,000 | 17,223,829 | | 12,266,927 | 140,756 | 100.5% | | | | |
| SF06B | 62,665,000 | 22,642,359 | | 39,566,550 | (456,091) | 99.3% | | | | |
| SF07A | 36,385,000 | 22,766,633 | | 14,863,286 | 1,244,919 | 103.4% | | | | |
| SF07B | 48,800,000 | 14,267,461 | | 32,204,210 | (2,328,329) | 95.2% | | | | |
| SF08A | 61,625,000 | 12,694,975 | | 48,982,044 | 52,019 | 100.1% | | | | |
| SF12A | 48,740,000 | 36,717,892 | | 13,013,489 | 991,381 | 102.0% | | | | |
| SF13B | 25,210,000 | 20,687,915 | | 6,657,293 | 2,135,209 | 108.5% | | | | |
| SF14A | 27,820,000 | 29,894,764 | | 4,256,107 | 6,330,871 | 122.8% | | | | |
| SF15A | 53,915,000 | 50,429,293 | | 8,117,889 | 4,632,183 | 108.6% | | | | |
| SF15B | 14,230,000 | 13,524,160 | | 2,088,017 | 1,382,176 | 109.7% | | | | |
| SF17A | 52,000,000 | - | 52,001,354 | 172,066 | 173,420 | 100.3% | | | | |
| SF17B | 20,895,000 | 15,177,162 | 4,378,288 | 1,566,508 | 226,958 | 101.1% | | | | |
| * SFMB Surplus Assets | - | 21,813,936 | | 10,354,550 | 32,168,486 | | | | | |
| TOTAL | 621,015,000 | 364,236,771 | 56,379,642 | 259,007,708 | 58,609,122 | 109.4% | | | | |

* 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.

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| | | Type of Housing | | | | | |
|---------------------|--|---------------------------|-----------------------------|-------|------------------|----------------|-----------------------------------|
| | | Single Family Detached | Condominiums / Townhomes | Other | New Construction | Existing Homes | Fixed, Level Payment Mortgages |
| SF01AA | | 78.2% | 15.5% | 6.3% | 18.5% | 81.5% | 100.0% |
| SF02A | | 72.0% | 22.5% | 5.5% | 22.5% | 77.5% | 100.0% |
| SF02B | | 70.2% | 23.2% | 6.7% | 11.2% | 88.8% | 100.0% |
| SF02C | | 68.3% | 25.0% | 6.8% | 19.1% | 80.9% | 100.0% |
| SF03B | | 74.1% | 18.5% | 7.4% | 17.8% | 82.2% | 100.0% |
| SF06A | | 68.8% | 26.5% | 4.7% | 25.7% | 74.3% | 100.0% |
| SF06B | | 76.0% | 16.6% | 7.4% | 17.3% | 82.7% | 100.0% |
| SF07A | | 72.6% | 17.9% | 9.5% | 17.1% | 82.9% | 100.0% |
| SF07B | | 74.6% | 14.0% | 11.4% | 11.6% | 88.4% | 100.0% |
| SF08A | | 76.9% | 12.4% | 10.6% | 17.5% | 82.5% | 100.0% |
| SF12A | | 76.3% | 17.1% | 6.6% | 15.5% | 84.5% | 100.0% |
| SF13B | | 68.9% | 17.3% | 13.9% | 8.5% | 91.5% | 100.0% |
| SF14A | | 68.8% | 24.7% | 6.5% | 21.6% | 78.4% | 100.0% |
| SF15A | | 71.6% | 21.3% | 7.0% | 25.0% | 75.0% | 100.0% |
| SF15B | | 68.7% | 27.2% | 4.1% | 19.6% | 80.4% | 100.0% |
| SF17B | | 65.9% | 27.5% | 6.6% | 17.9% | 82.1% | 100.0% |
| SFMB Surplus Assets | | 76.9% | 16.5% | 6.6% | 15.3% | 84.7% | 100.0% |
| INDENTURE TOTAL | | 72.7% | 19.9% | 7.4% | 18.3% | 81.7% | 100.0% |

(As a % Outstanding Mortgage Balance)

| Mortgage Insurance Information | | | | | | |
|--------------------------------|----------------------|-------|------|-------|------------------------|-----------------------|
| | Conventional Insured | FHA | VA | RHCDS | Conventional Uninsured | CHFA 2nds - Uninsured |
| SF01AA | 7.6% | 47.5% | 2.1% | 3.7% | 12.7% | 26.3% |
| SF02A | 0.5% | 81.6% | 5.1% | 3.9% | 8.9% | 0.0% |
| SF02B | 0.8% | 78.5% | 4.9% | 5.0% | 9.2% | 1.6% |
| SF02C | 1.9% | 74.6% | 9.3% | 4.1% | 8.8% | 1.4% |
| SF03B | 0.3% | 73.8% | 3.2% | 10.0% | 9.3% | 3.4% |
| SF06A | 2.8% | 64.4% | 8.5% | 3.7% | 20.6% | 0.0% |
| SF06B | 11.1% | 54.5% | 3.1% | 5.0% | 23.4% | 2.8% |
| SF07A | 29.2% | 39.8% | 1.1% | 2.8% | 24.6% | 2.6% |
| SF07B | 23.4% | 59.5% | 2.6% | 2.2% | 12.4% | 0.0% |
| SF08A | 25.7% | 51.1% | 3.3% | 10.3% | 9.6% | 0.0% |
| SF12A | 17.1% | 65.8% | 5.3% | 4.0% | 7.6% | 0.1% |
| SF13B | 17.0% | 61.7% | 1.7% | 2.3% | 9.4% | 7.8% |
| SF14A | 0.4% | 76.1% | 3.6% | 4.9% | 15.0% | 0.0% |
| SF15A | 0.9% | 78.4% | 6.3% | 4.8% | 9.7% | 0.0% |
| SF15B | 0.0% | 83.2% | 4.2% | 3.4% | 9.1% | 0.0% |
| SF17B | 31.6% | 42.6% | 1.5% | 1.3% | 22.9% | 0.0% |
| SFMB Surplus Assets | 0.0% | 57.9% | 1.9% | 2.9% | 21.4% | 15.9% |
| INDENTURE TOTAL | 9.4% | 64.4% | 4.0% | 4.4% | 13.7% | 4.2% |

(As a % of Outstanding Mortgage Balance)

Delinquency Statistics

| | Current | 30 Days | 60 - 89 Days | 90 - 119 Days | 120 + Days | Foreclosure | Pending Claim | Real Estate Owned | Total |
|---------------|------------|-----------|--------------|---------------|------------|-------------|---------------|-------------------|------------|
| SF01AA | | | | | | | | | |
| # of Loans | 2,044 | 131 | 35 | 17 | 60 | 12 | 18 | 1 | 2,318 |
| \$ Value | 26,244,467 | 1,484,193 | 295,512 | 645,025 | 282,793 | 72,327 | 296,022 | 1,640 | 29,321,980 |
| % | 89.504% | 5.062% | 1.008% | 2.20% | 0.964% | 0.247% | 1.01% | 0.006% | |
| SF02A | | | | | | | | | |
| # of Loans | 110 | 8 | 4 | | 1 | 1 | | 1 | 125 |
| \$ Value | 7,095,230 | 722,978 | 264,278 | | 73,491 | 56,800 | | 39,606 | 8,252,382 |
| % | 85.978% | 8.761% | 3.202% | 0.00% | 0.891% | 0.688% | 0.00% | 0.48% | |
| SF02B | | | | | | | | | |
| # of Loans | 178 | 14 | 3 | 1 | 5 | | 1 | | 202 |
| \$ Value | 9,730,761 | 1,223,541 | 127,511 | 23,275 | 425,368 | | 75,220 | | 11,605,676 |
| % | 83.845% | 10.543% | 1.099% | 0.201% | 3.665% | 0.00% | 0.648% | 0.00% | |
| SF02C | | | | | | | | | |
| # of Loans | 240 | 13 | 3 | 2 | 1 | 2 | | | 261 |
| \$ Value | 14,457,712 | 798,146 | 134,970 | 80,676 | 4,967 | 130,807 | | | 15,607,278 |
| % | 92.634% | 5.114% | 0.865% | 0.517% | 0.032% | 0.838% | 0.00% | 0.00% | |
| SF03B | | | | | | | | | |
| # of Loans | 550 | 32 | 6 | 6 | 7 | 3 | 3 | | 607 |
| \$ Value | 19,594,271 | 1,119,106 | 367,798 | 122,294 | 277,371 | 118,267 | 9,968 | | 21,609,075 |
| % | 90.676% | 5.179% | 1.702% | 0.566% | 1.284% | 0.547% | 0.046% | 0.00% | |
| SF06A | | | | | | | | | |
| # of Loans | 188 | 11 | 3 | | 3 | | 3 | | 208 |
| \$ Value | 15,459,903 | 1,207,447 | 163,650 | | 264,302 | | 128,527 | | 17,223,829 |
| % | 89.759% | 7.01% | 0.95% | 0.00% | 1.535% | 0.00% | 0.746% | 0.00% | |

Delinquency Statistics

| | Current | 30 Days | 60 - 89 Days | 90 - 119 Days | 120 + Days | Foreclosure | Pending Claim | Real Estate Owned | Total |
|------------|------------|-----------|--------------|---------------|------------|-------------|---------------|-------------------|------------|
| SFO6B | | | | | | | | | |
| # of Loans | 391 | 26 | 10 | 2 | 7 | 8 | 3 | | 447 |
| \$ Value | 19,768,955 | 1,115,477 | 722,541 | 64,195 | 382,015 | 501,512 | 87,664 | | 22,642,359 |
| % | 87.31% | 4.927% | 3.191% | 0.284% | 1.687% | 2.215% | 0.387% | 0.00% | |
| SFO7A | | | | | | | | | |
| # of Loans | 343 | 33 | 10 | 3 | 15 | 1 | 2 | 2 | 409 |
| \$ Value | 19,298,994 | 1,743,714 | 554,428 | 133,417 | 712,956 | 4,234 | 138,446 | 180,444 | 22,766,633 |
| % | 84.769% | 7.659% | 2.435% | 0.586% | 3.132% | 0.019% | 0.608% | 0.793% | |
| SFO7B | | | | | | | | | |
| # of Loans | 109 | 14 | 6 | 2 | 7 | 4 | 4 | 1 | 147 |
| \$ Value | 9,940,474 | 1,765,472 | 748,904 | 262,098 | 958,588 | 322,123 | 200,498 | 69,304 | 14,267,461 |
| % | 69.672% | 12.374% | 5.249% | 1.837% | 6.719% | 2.258% | 1.405% | 0.486% | |
| SFO8A | | | | | | | | | |
| # of Loans | 147 | 15 | 4 | 2 | 1 | 2 | | 4 | 175 |
| \$ Value | 10,361,384 | 1,093,525 | 470,389 | 190,193 | 212,684 | 66,565 | | 300,236 | 12,694,975 |
| % | 81.618% | 8.614% | 3.705% | 1.498% | 1.675% | 0.524% | 0.00% | 2.365% | |
| SF12A | | | | | | | | | |
| # of Loans | 307 | 38 | 9 | 4 | 12 | 4 | | 1 | 375 |
| \$ Value | 29,081,378 | 4,245,344 | 1,071,698 | 434,331 | 1,361,344 | 359,603 | | 164,194 | 36,717,892 |
| % | 79.202% | 11.562% | 2.919% | 1.183% | 3.708% | 0.979% | 0.00% | 0.447% | |
| SF13B | | | | | | | | | |
| # of Loans | 525 | 55 | 20 | 8 | 14 | 7 | 8 | 2 | 639 |
| \$ Value | 17,826,289 | 1,596,726 | 521,960 | 110,018 | 168,674 | 200,281 | 174,500 | 89,466 | 20,687,915 |
| % | 86.168% | 7.718% | 2.523% | 0.532% | 0.815% | 0.968% | 0.844% | 0.433% | |

Delinquency Statistics

| | Current | 30 Days | 60 - 89 Days | 90 - 119 Days | 120 + Days | Foreclosure | Pending Claim | Real Estate Owned | Total |
|---------------------|-------------|------------|--------------|---------------|------------|-------------|---------------|-------------------|-------------|
| SF14A | | | | | | | | | |
| # of Loans | 345 | 20 | 3 | 4 | 6 | 4 | | | 382 |
| \$ Value | 26,378,680 | 1,863,772 | 262,507 | 408,118 | 679,049 | 302,638 | | | 29,894,764 |
| % | 88.239% | 6.234% | 0.878% | 1.365% | 2.272% | 1.012% | 0.00% | 0.00% | |
| SF15A | | | | | | | | | |
| # of Loans | 529 | 34 | 7 | 2 | 9 | 2 | 2 | 1 | 586 |
| \$ Value | 45,149,639 | 2,849,865 | 717,929 | 269,682 | 997,557 | 263,494 | 131,483 | 49,645 | 50,429,293 |
| % | 89.531% | 5.651% | 1.424% | 0.535% | 1.978% | 0.523% | 0.261% | 0.098% | |
| SF15B | | | | | | | | | |
| # of Loans | 169 | 6 | 1 | | 1 | 1 | | 1 | 179 |
| \$ Value | 12,774,944 | 436,349 | 87,962 | | 117,901 | 48,356 | | 58,648 | 13,524,160 |
| % | 94.46% | 3.226% | 0.65% | 0.00% | 0.872% | 0.358% | 0.00% | 0.434% | |
| SF17B | | | | | | | | | |
| # of Loans | 152 | 6 | | | | | | | 158 |
| \$ Value | 14,571,473 | 605,689 | | | | | | | 15,177,162 |
| % | 96.009% | 3.991% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | |
| SFMB Surplus Assets | | | | | | | | | |
| # of Loans | 1,098 | 59 | 21 | 10 | 35 | 4 | 19 | 3 | 1,249 |
| \$ Value | 18,552,665 | 1,133,882 | 432,386 | 250,726 | 833,838 | 282,463 | 315,272 | 12,704 | 21,813,936 |
| % | 85.05% | 5.198% | 1.982% | 1.149% | 3.823% | 1.295% | 1.445% | 0.058% | |
| INDENTURE TOTAL | | | | | | | | | |
| # of Loans | 7,425 | 515 | 145 | 63 | 184 | 55 | 63 | 17 | 8,467 |
| \$ Value | 316,287,220 | 25,005,226 | 6,944,422 | 2,994,048 | 7,752,897 | 2,729,471 | 1,557,600 | 965,888 | 364,236,771 |
| % | 86.836% | 6.865% | 1.907% | 0.822% | 2.129% | 0.749% | 0.428% | 0.265% | |

| | Original # of Loans Financed | Loans Prepaid in Full | Loans Foreclosed |
|---------------------|---------------------------------|-----------------------|------------------|
| SF01AA | 13,161 | 10,579 | 264 |
| SF02A | 1,136 | 882 | 129 |
| SF02B | 1,759 | 1,358 | 199 |
| SF02C | 2,056 | 1,619 | 176 |
| SF03B | 3,045 | 2,222 | 216 |
| SF06A | 745 | 428 | 109 |
| SF06B | 2,240 | 1,574 | 219 |
| SF07A | 2,103 | 1,519 | 175 |
| SF07B | 1,236 | 894 | 195 |
| SF08A | 1,803 | 1,308 | 320 |
| SF12A | 435 | 60 | 0 |
| SF13B | 879 | 236 | 4 |
| SF14A | 574 | 190 | 2 |
| SF15A | 916 | 329 | 1 |
| SF15B | 268 | 88 | 1 |
| SF17B | 161 | 3 | 0 |
| SFMB Surplus | 3,254 | 1,982 | 23 |
| INDENTURE | 35,771 | 25,271 | 2,033 |

| Bond Name | Outstanding Aggregate Principal Balance of 1st Mortgage | Number of 1st Mortgages | Average Coupon of 1st Mortgages | Average Remaining Maturity (Years) | Outstanding Aggregate Principal Balance of 2nd Mortgage Loans | Number of 2nd Mortgages | Total Outstanding Aggregate Principal | Total Number of Mortgages |
|--------------|--|-------------------------------|--|---|--|-------------------------------|--|---------------------------------|
| SF01AA | \$21,614,059 | 287 | 5.88% | 17.97 | \$7,707,921 | 2,031 | \$29,321,980 | 2,318 |
| SF02A | \$8,252,382 | 125 | 5.64% | 16.47 | | | \$8,252,382 | 125 |
| SF02B | \$11,421,094 | 149 | 5.74% | 17.12 | \$184,583 | 53 | \$11,605,676 | 202 |
| SF02C | \$15,393,793 | 201 | 5.66% | 16.94 | \$213,485 | 60 | \$15,607,278 | 261 |
| SF03B | \$20,874,281 | 376 | 6.04% | 15.31 | \$734,794 | 231 | \$21,609,075 | 607 |
| SF06A | \$17,223,829 | 208 | 4.92% | 18.79 | | | \$17,223,829 | 208 |
| SF06B | \$22,014,959 | 268 | 5.01% | 19.12 | \$627,400 | 179 | \$22,642,359 | 447 |
| SF07A | \$22,180,033 | 241 | 5.07% | 20.07 | \$586,600 | 168 | \$22,766,633 | 409 |
| SF07B | \$14,267,461 | 147 | 5.21% | 21.55 | | | \$14,267,461 | 147 |
| SF08A | \$12,694,975 | 175 | 6.55% | 19.57 | | | \$12,694,975 | 175 |
| SF12A | \$36,667,892 | 373 | 5.71% | 20.80 | \$50,000 | 2 | \$36,717,892 | 375 |
| SF13B | \$19,067,881 | 198 | 5.88% | 19.90 | \$1,620,034 | 441 | \$20,687,915 | 639 |
| SF14A | \$29,894,764 | 382 | 5.28% | 17.21 | | | \$29,894,764 | 382 |
| SF15A | \$50,429,293 | 586 | 5.29% | 17.86 | | | \$50,429,293 | 586 |
| SF15B | \$13,524,160 | 179 | 5.19% | 16.10 | | | \$13,524,160 | 179 |
| SF17B | \$15,177,162 | 158 | 5.27% | 20.18 | | | \$15,177,162 | 158 |
| SFMB Surplus | \$18,351,895 | 287 | 4.24% | 20.70 | \$3,462,041 | 962 | \$21,813,936 | 1,249 |
| Total | \$349,049,913 | 4,340 | 5.42% | 18.64 | \$15,186,858 | 4,127 | \$364,236,771 | 8,467 |

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

Program MBS Outstanding

| Bond Series | Cusip | CUSIP | GNMA Coupon | Original Security Balance | Remaining Security RPB | Total Loans | Weighted Average of Loan Interest Rate | Average Remaining Maturity (Years) | |
|--------------------|--------------|--------------|--------------------|----------------------------------|-------------------------------|--------------------|---|---|-------|
| SF2017A | GNMA II | AY0523 | 36196PSL7 | 4.000% | \$52,001,354 | \$52,001,354 | 187 | 4.535% | 29.92 |
| SF2017B | GNMA II | AY0524 | 36196PSM5 | 4.000% | \$4,378,288 | \$4,378,288 | 16 | 4.500% | 29.92 |
| Total | | | | | \$56,379,642 | \$56,379,642 | 203 | 4.532% | 29.92 |

BONDS OUTSTANDING

* Indicates a partial conversion of the original series

SF 2001 Series AA

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal |
|-----------|-------|------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|--------------------|-----------------------|------------------------------|--------------------|
| SF01AA-1 | I | Taxable | 05/01/2041 | 196479RP6 | Variable | | \$20,000,000 | \$0 | \$0 | \$20,000,000 | - | \$0 |
| SF01AA-1* | I | Taxable | 11/01/2038 | 196479VK2 | Variable | 4.48500% | \$30,000,000 | \$22,500,000 | \$0 | \$7,500,000 | \$22,500,000 | \$0 |
| SF01AA-2 | I | non-AMT | 05/01/2031 | 196479ZC6 | Variable | 4.60000% | \$46,840,000 | \$39,865,000 | \$6,975,000 | \$0 | \$39,865,000 | \$0 |
| SF01AA-3 | I | non-AMT | 05/01/2036 | 196479ZD4 | Variable | 5.52600% | \$25,000,000 | \$3,850,000 | \$0 | \$21,150,000 | \$3,850,000 | \$0 |
| SF01AA-4 | II | non-AMT | 05/01/2036 | 196479CF4 | 5.25000% | | \$10,000,000 | \$0 | \$0 | \$10,000,000 | - | - |
| | | | | | | | \$131,840,000 | \$66,215,000 | \$6,975,000 | \$58,650,000 | \$66,215,000 | \$0 |

SF 2002 Series A

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------|
| SF02A-1 | I | Taxable (MRB) | 11/01/2013 | 196479DK2 | Variable | | \$41,000,000 | \$0 | \$5,650,000 | \$35,350,000 | - | \$0 |
| SF02A-2 | I | AMT | 11/01/2021 | 196479DL0 | Variable | | \$12,990,000 | \$0 | \$0 | \$12,990,000 | - | \$0 |
| SF02A-3 | I | non-AMT | 11/01/2021 | 196479DM8 | Variable | 4.74900% | \$23,075,000 | \$7,805,000 | \$12,045,000 | \$3,225,000 | \$7,805,000 | \$0 |
| SF02A-4 | I | AMT | 11/01/2008 | 196479DC0 | 4.55000% | | \$580,000 | \$0 | \$580,000 | \$0 | - | - |
| SF02A-4 | I | AMT | 11/01/2009 | 196479DD8 | 4.70000% | | \$435,000 | \$0 | \$435,000 | \$0 | - | - |
| SF02A-4 | I | AMT | 11/01/2010 | 196479DE6 | 4.80000% | | \$635,000 | \$0 | \$635,000 | \$0 | - | - |
| SF02A-4 | I | AMT | 11/01/2011 | 196479DF3 | 4.90000% | | \$1,405,000 | \$0 | \$1,405,000 | \$0 | - | - |
| SF02A-4 | I | AMT | 11/01/2012 | 196479DG1 | 5.00000% | | \$1,490,000 | \$0 | \$1,490,000 | \$0 | - | - |
| SF02A-5 | II | AMT | 05/01/2032 | 196479DH9 | 5.65000% | | \$6,655,000 | \$0 | \$0 | \$6,655,000 | - | - |
| SF02A-5 | II | AMT | 11/01/2032 | 196479DJ5 | 5.65000% | | \$5,800,000 | \$0 | \$0 | \$5,800,000 | - | - |
| | | | | | | | \$94,065,000 | \$7,805,000 | \$22,240,000 | \$64,020,000 | \$7,805,000 | \$0 |

BONDS OUTSTANDING

* Indicates a partial conversion of the original series

SF 2002 Series B

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal |
|----------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------|
| SF02B-1 | I | Taxable | 11/01/2032 | 196479SH3 | Variable | | \$15,000,000 | \$0 | \$0 | \$15,000,000 | - | \$0 |
| SF02B-2 | I | Taxable (MRB) | 11/01/2030 | 196479SK6 | Variable | | \$51,475,000 | \$0 | \$0 | \$51,475,000 | - | \$0 |
| SF02B-2* | I | Taxable (MRB) | 11/01/2030 | 196479VL0 | Variable | | \$8,525,000 | \$0 | \$0 | \$8,525,000 | - | \$0 |
| SF02B-3 | I | non-AMT | 11/01/2021 | 196479Y9 | Variable | 4.50600% | \$40,000,000 | \$21,140,000 | \$3,975,000 | \$14,885,000 | \$21,140,000 | \$0 |
| SF02B-4 | II | AMT | 05/01/2032 | 196479ES4 | 5.40000% | | \$1,000,000 | \$0 | \$0 | \$1,000,000 | - | - |
| SF02B-4 | II | AMT | 11/01/2032 | 196479ET2 | 5.40000% | | \$4,000,000 | \$0 | \$0 | \$4,000,000 | - | - |
| SF02B-5 | III | AMT | 05/01/2030 | 196479EU9 | 4.80000% | | \$15,000,000 | \$0 | \$0 | \$15,000,000 | - | - |
| SF02B-6 | I | AMT | 07/01/2003 | 196479ER6 | 1.60000% | | \$44,340,000 | \$0 | \$44,340,000 | \$0 | - | - |
| | | | | | | | \$179,340,000 | \$21,140,000 | \$48,315,000 | \$109,885,000 | \$21,140,000 | \$0 |

SF 2002 Series C

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------|
| SF02C-1 | I | Taxable | 11/01/2036 | 196479RV3 | Variable | | \$30,000,000 | \$0 | \$0 | \$30,000,000 | - | \$0 |
| SF02C-2 | I | Taxable (MRB) | 11/01/2035 | 196479RT8 | Variable | | \$75,000,000 | \$0 | \$0 | \$75,000,000 | - | \$0 |
| SF02C-3 | I | AMT | 05/01/2022 | 196479ZA0 | Variable | 4.42200% | \$40,000,000 | \$17,095,000 | \$5,480,000 | \$17,425,000 | \$17,095,000 | \$0 |
| SF02C-4 | II | AMT | 05/01/2032 | 196479FB0 | 4.95000% | | \$2,000,000 | \$0 | \$0 | \$2,000,000 | - | - |
| SF02C-4 | II | AMT | 11/01/2032 | 196479FC8 | 4.95000% | | \$8,000,000 | \$0 | \$0 | \$8,000,000 | - | - |
| SF02C-5 | III | AMT | 05/01/2030 | 196479FD6 | 4.40000% | | \$17,000,000 | \$0 | \$0 | \$17,000,000 | - | - |
| SF02C-6 | I | non-AMT | 11/01/2003 | 196479FH7 | 1.55000% | | \$51,000,000 | \$0 | \$51,000,000 | \$0 | - | - |
| | | | | | | | \$223,000,000 | \$17,095,000 | \$56,480,000 | \$149,425,000 | \$17,095,000 | \$0 |

BONDS OUTSTANDING

* Indicates a partial conversion of the original series

SF 2003 Series B

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal |
|----------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|---------------------|
| SF03B-1 | I | Taxable | 11/01/2033 | 196483CK5 | Variable | | \$11,030,000 | \$0 | \$0 | \$11,030,000 | - | \$0 |
| SF03B-1* | I | Taxable | 11/01/2016 | 196483DP3 | Variable | | \$4,335,000 | \$0 | \$4,335,000 | \$0 | - | \$0 |
| SF03B-1* | I | Taxable | 11/01/2020 | 196483DY4 | Variable | | \$8,305,000 | \$7,360,000 | \$945,000 | \$0 | - | \$7,360,000 |
| SF03B-1* | I | Taxable | 11/01/2025 | 196483DZ1 | Variable | | \$13,225,000 | \$10,725,000 | \$0 | \$2,500,000 | - | \$10,725,000 |
| SF03B-1* | I | Taxable | 11/01/2026 | 196483EA5 | Variable | | \$3,105,000 | \$0 | \$0 | \$3,105,000 | - | \$0 |
| SF03B-2 | I | Taxable (MRB) | 11/01/2033 | 196483DM0 | Variable | | \$66,375,000 | \$0 | \$0 | \$66,375,000 | - | \$0 |
| SF03B-2* | I | Taxable (MRB) | 11/01/2016 | 196483DQ1 | Variable | 4.93800% | \$4,270,000 | \$0 | \$4,270,000 | \$0 | \$0 | \$0 |
| SF03B-2* | I | Taxable (MRB) | 11/01/2020 | 196483EB3 | Variable | 4.93800% | \$2,745,000 | \$2,430,000 | \$315,000 | \$0 | \$2,430,000 | \$0 |
| SF03B-2* | I | Taxable (MRB) | 11/01/2025 | 196483EC1 | Variable | 4.93800% | \$4,140,000 | \$4,140,000 | \$0 | \$0 | \$4,140,000 | \$0 |
| SF03B-2* | I | Taxable (MRB) | 05/01/2028 | 196483ED9 | Variable | 4.93800% | \$2,470,000 | \$2,470,000 | \$0 | \$0 | \$2,470,000 | \$0 |
| SF03B-3 | I | AMT | 11/01/2026 | 196483BW0 | Variable | | \$60,000,000 | \$0 | \$14,220,000 | \$45,780,000 | - | \$0 |
| SF03B-4 | III | AMT | 05/01/2032 | 196479HK8 | 5.00000% | | \$20,000,000 | \$0 | \$0 | \$20,000,000 | - | - |
| SF03B-5 | I | non-AMT | 07/01/2004 | 196479HL6 | 1.00000% | | \$54,000,000 | \$0 | \$54,000,000 | \$0 | - | - |
| | | | | | | | \$254,000,000 | \$27,125,000 | \$78,085,000 | \$148,790,000 | \$9,040,000 | \$18,085,000 |

SF 2006 Series A

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal |
|---------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------|
| SF06A-1 | I | Taxable (MRB) | 11/01/2036 | 196479QK8 | Variable | | \$30,000,000 | \$0 | \$0 | \$30,000,000 | - | \$0 |
| SF06A-2 | I | non-AMT | 11/01/2034 | 196479QL6 | Variable | 4.42200% | \$20,590,000 | \$1,765,000 | \$2,490,000 | \$16,335,000 | \$1,765,000 | \$0 |
| SF06A-3 | I | AMT | 11/01/2036 | 196479QM4 | Variable | 4.31290% | \$40,000,000 | \$27,585,000 | \$0 | \$12,415,000 | \$27,585,000 | \$0 |
| SF06A-4 | II | AMT | 11/01/2036 | 196479LJ6 | 5.00000% | | \$19,410,000 | \$0 | \$0 | \$19,410,000 | - | - |
| SF06A-5 | I | non-AMT | 01/03/2007 | 196479LE7 | 3.43000% | | \$70,700,000 | \$0 | \$70,700,000 | \$0 | - | - |
| | | | | | | | \$180,700,000 | \$29,350,000 | \$73,190,000 | \$78,160,000 | \$29,350,000 | \$0 |

BONDS OUTSTANDING

* Indicates a partial conversion of the original series

SF 2006 Series B

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal |
|----------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------|
| SF06B-1 | I | Taxable (MRB) | 11/01/2036 | 196483CL3 | Variable | | \$56,750,000 | \$0 | \$0 | \$56,750,000 | - | \$0 |
| SF06B-1* | I | Taxable (MRB) | 11/01/2014 | 196483DS7 | Variable | | \$3,250,000 | \$0 | \$3,250,000 | \$0 | - | \$0 |
| SF06B-2 | I | non-AMT | 11/01/2034 | 196483CB5 | Variable | 4.19510% | \$49,325,000 | \$18,345,000 | \$0 | \$30,980,000 | \$18,345,000 | \$0 |
| SF06B-3 | I | AMT | 11/01/2036 | 196483CC3 | Variable | 4.54450% | \$62,945,000 | \$44,320,000 | \$0 | \$18,625,000 | \$44,320,000 | \$0 |
| SF06B-4 | II | AMT | 11/01/2036 | 196483AE1 | 5.10000% | | \$20,000,000 | \$0 | \$0 | \$20,000,000 | - | - |
| SF06B-5 | I | AMT | 06/01/2007 | 196483AD3 | 3.85000% | | \$87,000,000 | \$0 | \$87,000,000 | \$0 | - | - |
| | | | | | | | \$279,270,000 | \$62,665,000 | \$90,250,000 | \$126,355,000 | \$62,665,000 | \$0 |

SF 2007 Series A

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal |
|----------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|--------------------|-----------------------|------------------------------|--------------------|
| SF07A-1 | I | Taxable (MRB) | 11/01/2037 | 196483CN9 | Variable | | \$62,405,000 | \$0 | \$0 | \$62,405,000 | - | \$0 |
| SF07A-1* | I | Taxable (MRB) | 05/01/2015 | 196483DU2 | Variable | | \$7,595,000 | \$0 | \$7,595,000 | \$0 | - | \$0 |
| SF07A-2 | I | AMT | 11/01/2037 | 196483CF6 | Variable | 4.15300% | \$70,000,000 | \$36,385,000 | \$1,780,000 | \$31,835,000 | \$36,385,000 | \$0 |
| SF07A-3 | III | AMT | 11/01/2037 | 196483AL5 | 4.80000% | | \$35,000,000 | \$0 | \$560,000 | \$34,440,000 | - | - |
| | | | | | | | \$175,000,000 | \$36,385,000 | \$9,935,000 | \$128,680,000 | \$36,385,000 | \$0 |

SF 2007 Series B

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal |
|----------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------|
| SF07B-1 | I | Taxable (MRB) | 05/01/2038 | 196483DH1 | Variable | | \$83,630,000 | \$0 | \$0 | \$83,630,000 | - | \$0 |
| SF07B-1* | I | Taxable (MRB) | 11/01/2016 | 196483DV0 | Variable | 5.58000% | \$10,755,000 | \$0 | \$10,755,000 | \$0 | \$0 | \$0 |
| SF07B-1* | I | Taxable (MRB) | 11/01/2020 | 196483EE7 | Variable | 5.58000% | \$8,840,000 | \$0 | \$1,005,000 | \$7,835,000 | \$0 | \$0 |
| SF07B-1* | I | Taxable (MRB) | 11/01/2025 | 196483EF4 | Variable | 5.58000% | \$14,080,000 | \$0 | \$0 | \$14,080,000 | \$0 | \$0 |
| SF07B-1* | I | Taxable (MRB) | 11/01/2026 | 196483EG2 | Variable | 5.58000% | \$2,695,000 | \$0 | \$0 | \$2,695,000 | \$0 | \$0 |
| SF07B-2 | I | AMT | 05/01/2038 | 196483AR2 | Variable | 4.50750% | \$50,000,000 | \$48,800,000 | \$1,200,000 | \$0 | \$48,800,000 | \$0 |
| SF07B-3 | II | AMT | 05/01/2038 | 196483AS0 | Variable | | \$50,000,000 | \$0 | \$0 | \$50,000,000 | - | \$0 |
| | | | | | | | \$220,000,000 | \$48,800,000 | \$12,960,000 | \$158,240,000 | \$48,800,000 | \$0 |

BONDS OUTSTANDING

* Indicates a partial conversion of the original series

SF 2008 Series A

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal |
|----------|-------|---------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|-------------------|-----------------------|------------------------------|--------------------|
| SF08A-1 | I | Taxable | 05/01/2038 | 196483DK4 | Variable | | \$19,960,000 | \$0 | \$0 | \$19,960,000 | - | \$0 |
| SF08A-1* | I | Taxable | 11/01/2016 | 196483DW8 | Variable | 5.44500% | \$1,680,000 | \$0 | \$1,680,000 | \$0 | \$0 | \$0 |
| SF08A-1* | I | Taxable | 11/01/2020 | 196483EH0 | Variable | 5.44500% | \$4,405,000 | \$3,900,000 | \$505,000 | \$0 | \$3,900,000 | \$0 |
| SF08A-1* | I | Taxable | 11/01/2025 | 196483EJ6 | Variable | 5.44500% | \$6,935,000 | \$6,935,000 | \$0 | \$0 | \$6,935,000 | \$0 |
| SF08A-1* | I | Taxable | 05/01/2038 | 196483EK3 | Variable | 5.44500% | \$27,020,000 | \$15,020,000 | \$0 | \$12,000,000 | \$1,810,000 | \$13,210,000 |
| SF08A-2 | I | Taxable (MRB) | 05/01/2038 | 196483CT6 | Variable | | \$119,040,000 | \$0 | \$0 | \$119,040,000 | - | \$0 |
| SF08A-2* | I | Taxable (MRB) | 11/01/2016 | 196483DX6 | Variable | 4.59600% | \$13,890,000 | \$0 | \$13,890,000 | \$0 | \$0 | \$0 |
| SF08A-2* | I | Taxable (MRB) | 11/01/2020 | 196483EL1 | Variable | 4.59600% | \$11,285,000 | \$9,985,000 | \$1,300,000 | \$0 | \$9,985,000 | \$0 |
| SF08A-2* | I | Taxable (MRB) | 11/01/2025 | 196483EM9 | Variable | 4.59600% | \$17,420,000 | \$17,420,000 | \$0 | \$0 | \$17,420,000 | \$0 |
| SF08A-2* | I | Taxable (MRB) | 11/01/2027 | 196483EN7 | Variable | 4.59600% | \$8,365,000 | \$8,365,000 | \$0 | \$0 | \$8,365,000 | \$0 |
| SF08A-3 | I | AMT | 05/01/2038 | 196483CV1 | Variable | | \$80,000,000 | \$0 | \$0 | \$80,000,000 | - | \$0 |
| SF08A-4 | II | AMT | 11/01/2038 | 196483AX9 | 5.75000% | | \$15,000,000 | \$0 | \$0 | \$15,000,000 | - | - |
| SF08A-5 | III | non-AMT | 11/01/2034 | 196483AY7 | 5.00000% | | \$23,955,000 | \$0 | \$4,020,000 | \$19,935,000 | - | - |
| | | | | | | | \$348,955,000 | \$61,625,000 | \$21,395,000 | \$265,935,000 | \$48,415,000 | \$13,210,000 |

SF 2012 Series A

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal |
|---------|-------|------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|-------------------|-----------------------|------------------------------|--------------------|
| SF12A-1 | I | non-AMT | 11/01/2021 | 196479UZ0 | Variable | 4.16000% | \$19,100,000 | \$12,985,000 | \$6,115,000 | \$0 | \$12,985,000 | \$0 |
| SF12A-2 | I | AMT | 05/01/2038 | 196479VA4 | Variable | 4.41400% | \$80,000,000 | \$35,755,000 | \$0 | \$44,245,000 | \$35,755,000 | \$0 |
| | | | | | | | \$99,100,000 | \$48,740,000 | \$6,115,000 | \$44,245,000 | \$48,740,000 | \$0 |

SF 2013 Series B

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal |
|--------|-------|------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|-------------------|-----------------------|------------------------------|--------------------|
| SF13B | II | non-AMT | 11/01/2036 | 196479VT3 | Variable | 4.28840% | \$39,950,000 | \$25,210,000 | \$0 | \$14,740,000 | \$20,870,000 | \$4,340,000 |
| | | | | | | | \$39,950,000 | \$25,210,000 | \$0 | \$14,740,000 | \$20,870,000 | \$4,340,000 |

BONDS OUTSTANDING

* Indicates a partial conversion of the original series

SF 2014 Series A

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal |
|--------------|-------|------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|---------------------|-----------------------|------------------------------|--------------------|
| SF14A | I | Taxable | 11/01/2027 | 196479WP0 | 3.53100% | | \$11,140,000 | \$7,485,000 | \$0 | \$3,655,000 | - | - |
| SF14A Serial | I | Taxable | 05/01/2015 | 196479VV8 | 0.33000% | | \$3,080,000 | \$0 | \$3,080,000 | \$0 | - | - |
| SF14A Serial | I | Taxable | 11/01/2015 | 196479VW6 | 0.40000% | | \$2,965,000 | \$0 | \$1,465,000 | \$1,500,000 | - | - |
| SF14A Serial | I | Taxable | 05/01/2016 | 196479VX4 | 0.62000% | | \$2,910,000 | \$0 | \$2,415,000 | \$495,000 | - | - |
| SF14A Serial | I | Taxable | 11/01/2016 | 196479VY2 | 0.72000% | | \$2,810,000 | \$0 | \$2,170,000 | \$640,000 | - | - |
| SF14A Serial | I | Taxable | 05/01/2017 | 196479VZ9 | 1.17000% | | \$2,775,000 | \$0 | \$2,140,000 | \$635,000 | - | - |
| SF14A Serial | I | Taxable | 11/01/2017 | 196479WA3 | 1.32000% | | \$2,695,000 | \$995,000 | \$0 | \$1,700,000 | - | - |
| SF14A Serial | I | Taxable | 05/01/2018 | 196479WB1 | 1.69400% | | \$2,655,000 | \$1,895,000 | \$0 | \$760,000 | - | - |
| SF14A Serial | I | Taxable | 11/01/2018 | 196479WC9 | 1.84400% | | \$2,585,000 | \$1,845,000 | \$0 | \$740,000 | - | - |
| SF14A Serial | I | Taxable | 05/01/2019 | 196479WD7 | 2.02400% | | \$2,555,000 | \$1,820,000 | \$0 | \$735,000 | - | - |
| SF14A Serial | I | Taxable | 11/01/2019 | 196479WE5 | 2.14400% | | \$2,470,000 | \$1,760,000 | \$0 | \$710,000 | - | - |
| SF14A Serial | I | Taxable | 05/01/2020 | 196479WF2 | 2.37300% | | \$2,430,000 | \$1,735,000 | \$0 | \$695,000 | - | - |
| SF14A Serial | I | Taxable | 11/01/2020 | 196479WG0 | 2.54300% | | \$2,375,000 | \$1,705,000 | \$0 | \$670,000 | - | - |
| SF14A Serial | I | Taxable | 05/01/2021 | 196479WH8 | 2.71300% | | \$2,335,000 | \$1,670,000 | \$0 | \$665,000 | - | - |
| SF14A Serial | I | Taxable | 11/01/2021 | 196479WJ4 | 2.79300% | | \$2,290,000 | \$1,635,000 | \$0 | \$655,000 | - | - |
| SF14A Serial | I | Taxable | 05/01/2022 | 196479WK1 | 2.88100% | | \$1,985,000 | \$1,420,000 | \$0 | \$565,000 | - | - |
| SF14A Serial | I | Taxable | 11/01/2022 | 196479WL9 | 2.98100% | | \$1,950,000 | \$1,400,000 | \$0 | \$550,000 | - | - |
| SF14A Serial | I | Taxable | 05/01/2023 | 196479WM7 | 3.08100% | | \$1,730,000 | \$1,240,000 | \$0 | \$490,000 | - | - |
| SF14A Serial | I | Taxable | 11/01/2023 | 196479WN5 | 3.16100% | | \$1,700,000 | \$1,215,000 | \$0 | \$485,000 | - | - |
| | | | | | | | \$55,435,000 | \$27,820,000 | \$11,270,000 | \$16,345,000 | \$0 | \$0 |

BONDS OUTSTANDING

* Indicates a partial conversion of the original series

SF 2015 Series A

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue | Outstanding | Principal Matured | Principal | Hedged Principal | Unhedged |
|--------------|-------|------------|---------------|-----------|---------------|-----------|---------------------|---------------------|--------------------|---------------------|------------------|------------|
| SF15A | I | Taxable | 11/01/2027 | 196479XM6 | 3.19300% | | \$14,390,000 | \$8,860,000 | \$0 | \$5,530,000 | - | - |
| SF15A | I | Taxable | 11/01/2031 | 196479XN4 | 4.00000% | | \$20,030,000 | \$12,300,000 | \$0 | \$7,730,000 | - | - |
| SF15A Serial | I | Taxable | 11/01/2015 | 196479WQ8 | 0.34000% | | \$5,500,000 | \$0 | \$1,500,000 | \$4,000,000 | - | - |
| SF15A Serial | I | Taxable | 05/01/2016 | 196479WR6 | 0.50000% | | \$3,395,000 | \$0 | \$2,855,000 | \$540,000 | - | - |
| SF15A Serial | I | Taxable | 11/01/2016 | 196479WS4 | 0.75000% | | \$3,410,000 | \$0 | \$2,590,000 | \$820,000 | - | - |
| SF15A Serial | I | Taxable | 05/01/2017 | 196479WT2 | 1.08800% | | \$3,400,000 | \$0 | \$2,585,000 | \$815,000 | - | - |
| SF15A Serial | I | Taxable | 11/01/2017 | 196479WU9 | 1.21800% | | \$3,345,000 | \$1,165,000 | \$0 | \$2,180,000 | - | - |
| SF15A Serial | I | Taxable | 05/01/2018 | 196479WV7 | 1.47300% | | \$3,285,000 | \$2,235,000 | \$0 | \$1,050,000 | - | - |
| SF15A Serial | I | Taxable | 11/01/2018 | 196479WW5 | 1.62300% | | \$3,235,000 | \$2,205,000 | \$0 | \$1,030,000 | - | - |
| SF15A Serial | I | Taxable | 05/01/2019 | 196479WX3 | 1.76300% | | \$3,220,000 | \$2,195,000 | \$0 | \$1,025,000 | - | - |
| SF15A Serial | I | Taxable | 11/01/2019 | 196479WY1 | 1.91300% | | \$3,180,000 | \$2,170,000 | \$0 | \$1,010,000 | - | - |
| SF15A Serial | I | Taxable | 05/01/2020 | 196479WZ8 | 2.03500% | | \$2,995,000 | \$2,045,000 | \$0 | \$950,000 | - | - |
| SF15A Serial | I | Taxable | 11/01/2020 | 196479XA2 | 2.15500% | | \$2,935,000 | \$2,000,000 | \$0 | \$935,000 | - | - |
| SF15A Serial | I | Taxable | 05/01/2021 | 196479XB0 | 2.25500% | | \$2,725,000 | \$1,860,000 | \$0 | \$865,000 | - | - |
| SF15A Serial | I | Taxable | 11/01/2021 | 196479XC8 | 2.33500% | | \$2,640,000 | \$1,800,000 | \$0 | \$840,000 | - | - |
| SF15A Serial | I | Taxable | 05/01/2022 | 196479XD6 | 2.39300% | | \$2,495,000 | \$1,700,000 | \$0 | \$795,000 | - | - |
| SF15A Serial | I | Taxable | 11/01/2022 | 196479XE4 | 2.49300% | | \$2,415,000 | \$1,650,000 | \$0 | \$765,000 | - | - |
| SF15A Serial | I | Taxable | 05/01/2023 | 196479XF1 | 2.64300% | | \$2,500,000 | \$1,705,000 | \$0 | \$795,000 | - | - |
| SF15A Serial | I | Taxable | 11/01/2023 | 196479XG9 | 2.69300% | | \$2,470,000 | \$1,685,000 | \$0 | \$785,000 | - | - |
| SF15A Serial | I | Taxable | 05/01/2024 | 196479XH7 | 2.79300% | | \$2,855,000 | \$1,945,000 | \$0 | \$910,000 | - | - |
| SF15A Serial | I | Taxable | 11/01/2024 | 196479XJ3 | 2.87300% | | \$2,865,000 | \$1,950,000 | \$0 | \$915,000 | - | - |
| SF15A Serial | I | Taxable | 05/01/2025 | 196479XK0 | 2.97300% | | \$3,175,000 | \$2,165,000 | \$0 | \$1,010,000 | - | - |
| SF15A Serial | I | Taxable | 11/01/2025 | 196479XL8 | 2.97300% | | \$3,340,000 | \$2,280,000 | \$0 | \$1,060,000 | - | - |
| | | | | | | | \$99,800,000 | \$53,915,000 | \$9,530,000 | \$36,355,000 | \$0 | \$0 |

BONDS OUTSTANDING

* Indicates a partial conversion of the original series

SF 2015 Series B

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue | Outstanding | Principal Matured | Principal | Hedged Principal | Unhedged |
|--------------|-------|------------|---------------|-----------|---------------|-----------|---------------------|---------------------|--------------------|--------------------|------------------|------------|
| SF15B Serial | I | Taxable | 11/01/2015 | 196479XP9 | 0.40000% | | \$1,480,000 | \$0 | \$1,480,000 | \$0 | - | - |
| SF15B Serial | I | Taxable | 05/01/2016 | 196479XQ7 | 0.65000% | | \$1,455,000 | \$0 | \$1,295,000 | \$160,000 | - | - |
| SF15B Serial | I | Taxable | 11/01/2016 | 196479XR5 | 0.86600% | | \$1,410,000 | \$0 | \$1,165,000 | \$245,000 | - | - |
| SF15B Serial | I | Taxable | 05/01/2017 | 196479XS3 | 1.01600% | | \$1,390,000 | \$0 | \$1,145,000 | \$245,000 | - | - |
| SF15B Serial | I | Taxable | 11/01/2017 | 196479XT1 | 1.11600% | | \$1,355,000 | \$520,000 | \$0 | \$835,000 | - | - |
| SF15B Serial | I | Taxable | 05/01/2018 | 196479XU8 | 1.41100% | | \$1,340,000 | \$1,010,000 | \$0 | \$330,000 | - | - |
| SF15B Serial | I | Taxable | 11/01/2018 | 196479XV6 | 1.56100% | | \$1,300,000 | \$985,000 | \$0 | \$315,000 | - | - |
| SF15B Serial | I | Taxable | 05/01/2019 | 196479XW4 | 1.89100% | | \$1,285,000 | \$970,000 | \$0 | \$315,000 | - | - |
| SF15B Serial | I | Taxable | 11/01/2019 | 196479XX2 | 2.04100% | | \$1,240,000 | \$930,000 | \$0 | \$310,000 | - | - |
| SF15B Serial | I | Taxable | 05/01/2020 | 196479XY0 | 2.19100% | | \$1,225,000 | \$920,000 | \$0 | \$305,000 | - | - |
| SF15B Serial | I | Taxable | 11/01/2020 | 196479XZ7 | 2.29100% | | \$1,195,000 | \$900,000 | \$0 | \$295,000 | - | - |
| SF15B Serial | I | Taxable | 05/01/2021 | 196479YA1 | 2.42400% | | \$1,180,000 | \$890,000 | \$0 | \$290,000 | - | - |
| SF15B Serial | I | Taxable | 11/01/2021 | 196479YB9 | 2.57400% | | \$1,150,000 | \$865,000 | \$0 | \$285,000 | - | - |
| SF15B Serial | I | Taxable | 05/01/2022 | 196479YC7 | 2.67400% | | \$905,000 | \$685,000 | \$0 | \$220,000 | - | - |
| SF15B Serial | I | Taxable | 11/01/2022 | 196479YD5 | 2.77400% | | \$885,000 | \$665,000 | \$0 | \$220,000 | - | - |
| SF15B Serial | I | Taxable | 05/01/2023 | 196479YE3 | 2.90400% | | \$875,000 | \$655,000 | \$0 | \$220,000 | - | - |
| SF15B Serial | I | Taxable | 11/01/2023 | 196479YF0 | 2.95400% | | \$860,000 | \$645,000 | \$0 | \$215,000 | - | - |
| SF15B Serial | I | Taxable | 05/01/2024 | 196479YG8 | 3.10400% | | \$850,000 | \$635,000 | \$0 | \$215,000 | - | - |
| SF15B Serial | I | Taxable | 11/01/2024 | 196479YH6 | 3.15400% | | \$835,000 | \$630,000 | \$0 | \$205,000 | - | - |
| SF15B Serial | I | Taxable | 05/01/2025 | 196479YJ2 | 3.20400% | | \$825,000 | \$630,000 | \$0 | \$195,000 | - | - |
| SF15B Serial | I | Taxable | 11/01/2025 | 196479YK9 | 3.27400% | | \$835,000 | \$635,000 | \$0 | \$200,000 | - | - |
| SF15B Serial | I | Taxable | 05/01/2026 | 196479YL7 | 3.37400% | | \$825,000 | \$630,000 | \$0 | \$195,000 | - | - |
| SF15B Serial | I | Taxable | 11/01/2026 | 196479YM5 | 3.42400% | | \$800,000 | \$430,000 | \$0 | \$370,000 | - | - |
| | | | | | | | \$25,500,000 | \$14,230,000 | \$5,085,000 | \$6,185,000 | \$0 | \$0 |

BONDS OUTSTANDING

* Indicates a partial conversion of the original series

SF 2017 Series A

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue | Outstanding | Principal Matured | Principal | Hedged Principal | Unhedged |
|--------|-------|------------|---------------|-----------|---------------|-----------|----------------|--------------|-------------------|-----------|------------------|----------|
| SF17A | I | Taxable | 08/01/2047 | 196479A58 | 3.00000% | | \$52,000,000 | \$52,000,000 | \$0 | \$0 | - | - |
| | | | | | | | \$52,000,000 | \$52,000,000 | \$0 | \$0 | \$0 | \$0 |

SF 2017 Series B

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue | Outstanding | Principal Matured | Principal | Hedged Principal | Unhedged |
|---------|-------|------------|---------------|-----------|---------------|-----------|----------------|--------------|-------------------|-----------|------------------|--------------|
| SF17B-1 | II | Taxable | 05/01/2034 | 196479A33 | Variable | | \$10,000,000 | \$10,000,000 | \$0 | \$0 | - | \$10,000,000 |
| SF17B-2 | II | Taxable | 05/01/2018 | 196479A66 | 1.70000% | | \$500,000 | \$500,000 | \$0 | \$0 | - | - |
| SF17B-2 | II | Taxable | 11/01/2018 | 196479A74 | 1.80000% | | \$500,000 | \$500,000 | \$0 | \$0 | - | - |
| SF17B-2 | II | Taxable | 05/01/2019 | 196479A82 | 1.87500% | | \$500,000 | \$500,000 | \$0 | \$0 | - | - |
| SF17B-2 | II | Taxable | 11/01/2019 | 196479A90 | 2.00000% | | \$500,000 | \$500,000 | \$0 | \$0 | - | - |
| SF17B-2 | II | Taxable | 05/01/2020 | 196479B24 | 2.15000% | | \$500,000 | \$500,000 | \$0 | \$0 | - | - |
| SF17B-2 | II | Taxable | 11/01/2020 | 196479B32 | 2.25000% | | \$505,000 | \$505,000 | \$0 | \$0 | - | - |
| SF17B-2 | II | Taxable | 05/01/2021 | 196479B40 | 2.35000% | | \$505,000 | \$505,000 | \$0 | \$0 | - | - |
| SF17B-2 | II | Taxable | 11/01/2021 | 196479B57 | 2.45000% | | \$505,000 | \$505,000 | \$0 | \$0 | - | - |
| SF17B-2 | II | Taxable | 05/01/2022 | 196479B65 | 2.55000% | | \$505,000 | \$505,000 | \$0 | \$0 | - | - |
| SF17B-2 | II | Taxable | 11/01/2022 | 196479B73 | 2.65000% | | \$505,000 | \$505,000 | \$0 | \$0 | - | - |
| SF17B-2 | II | Taxable | 05/01/2023 | 196479B81 | 2.72000% | | \$510,000 | \$510,000 | \$0 | \$0 | - | - |
| SF17B-2 | II | Taxable | 11/01/2044 | 196479B99 | 3.05000% | | \$5,360,000 | \$5,360,000 | \$0 | \$0 | - | - |
| | | | | | | | \$20,895,000 | \$20,895,000 | \$0 | \$0 | \$0 | \$10,000,000 |

Outstanding Interest Rate Contracts

| <u>Swap Name</u> | <u>Counter Party</u> | <u>Current Notional Amount</u> | <u>Swap Termination Date</u> | <u>CHFA Paid Rate</u> | <u>Variable Rate Received</u> | <u>Trigger (1)</u> | <u>Optionality Date</u> | <u>Optionality Amount</u> | <u>Bond</u> | <u>Series</u> | <u>Maturity Date</u> | <u>CUSIP</u> |
|------------------|----------------------|--------------------------------|------------------------------|-----------------------|-------------------------------|----------------------------|-------------------------|---------------------------|---------------------|---------------|----------------------|--------------|
| SF01AA-1 (A) | Barclays Capital | 22,500,000 | 11/01/2038 | 4.485% | SIFMA + 0.0015000 | Libor 1 Month >= 0.0350000 | 11/01/2017 | Partial | SF01AA | SF01AA-1* | 11/01/2038 | 196479VK2 |
| SF01AA-2 (A) | Barclays Capital | 39,865,000 | 05/01/2031 | 4.60% | SIFMA + 0.0005000 | Libor 1 Month >= 0.0350000 | | | SF01AA | SF01AA-2 | 05/01/2031 | 196479ZC6 |
| SF01AA-3 (A) | Barclays Capital | 3,850,000 | 05/01/2018 | 5.526% | SIFMA + 0.0005000 | Libor 1 Month >= 0.0350000 | | | SF01AA | SF01AA-3 | 05/01/2036 | 196479ZD4 |
| SF02A-3 (A) | Barclays Capital | 7,805,000 | 11/01/2021 | 4.749% | SIFMA + 0.0005000 | Libor 1 Month >= 0.0350000 | | | SF02A | SF02A-3 | 11/01/2021 | 196479DM8 |
| SF02B-3 (A) | Barclays Capital | 21,140,000 | 11/01/2021 | 4.506% | SIFMA + 0.0005000 | Libor 1 Month >= 0.0350000 | | | SF02B | SF02B-3 | 11/01/2021 | 196479YY9 |
| SF02C-3 (A) | Barclays Capital | 17,095,000 | 05/01/2022 | 4.422% | SIFMA + 0.0015000 | Libor 1 Month >= 0.0350000 | | | SF02C | SF02C-3 | 05/01/2022 | 196479ZA0 |
| SF02C-3 (A) | Barclays Capital | 1,765,000 | 05/01/2022 | 4.422% | SIFMA + 0.0015000 | Libor 1 Month >= 0.0350000 | | | SF06A | SF06A-2 | 11/01/2034 | 196479QL6 |
| SF02C-3 (A) | Barclays Capital | 9,010,000 | 05/01/2022 | 4.422% | SIFMA + 0.0015000 | Libor 1 Month >= 0.0350000 | | | SFMB Surplus Assets | SFMB Surplus | 11/01/2040 | SFMSurplus |
| SF03B-2 | Royal Bank of Canada | 2,430,000 | 05/01/2028 | 4.938% | Libor 1 Month + 0.0005000 | | 11/01/2018 | Full | SF03B | SF03B-2* | 11/01/2020 | 196483EB3 |
| SF03B-2 | Royal Bank of Canada | 4,140,000 | 05/01/2028 | 4.938% | Libor 1 Month + 0.0005000 | | 11/01/2018 | Full | SF03B | SF03B-2* | 11/01/2025 | 196483EC1 |
| SF03B-2 | Royal Bank of Canada | 2,470,000 | 05/01/2028 | 4.938% | Libor 1 Month + 0.0005000 | | 11/01/2018 | Full | SF03B | SF03B-2* | 05/01/2028 | 196483ED9 |
| SF06A-3 (A) | Bank of America | 12,415,000 | 11/01/2036 | 4.313% | SIFMA + 0.0015000 | Libor 1 Month >= 0.0350000 | 05/01/2019 | Full | SFMB Surplus Assets | SFMB Surplus | 11/01/2040 | SFMSurplus |
| SF06A-3 (A) | Bank of America | 27,585,000 | 11/01/2036 | 4.313% | SIFMA + 0.0015000 | Libor 1 Month >= 0.0350000 | 05/01/2019 | Full | SF06A | SF06A-3 | 11/01/2036 | 196479QM4 |
| SF06B-2 (A) | Bank of America | 18,345,000 | 11/01/2034 | 4.195% | SIFMA + 0.0005000 | Libor 1 Month >= 0.0350000 | 05/01/2019 | Full | SF06B | SF06B-2 | 11/01/2034 | 196483CB5 |
| SF06B-2 (A) | Bank of America | 5,255,000 | 11/01/2034 | 4.195% | SIFMA + 0.0005000 | Libor 1 Month >= 0.0350000 | 05/01/2019 | Full | SFMB Surplus Assets | SFMB Surplus | 11/01/2040 | SFMSurplus |
| SF06B-3 (A) | Bank of America | 18,625,000 | 11/01/2036 | 4.545% | SIFMA + 0.0015000 | Libor 1 Month >= 0.0350000 | 05/01/2019 | Full | SFMB Surplus Assets | SFMB Surplus | 11/01/2040 | SFMSurplus |
| SF06B-3 (A) | Bank of America | 44,320,000 | 11/01/2036 | 4.545% | SIFMA + 0.0015000 | Libor 1 Month >= 0.0350000 | 05/01/2019 | Full | SF06B | SF06B-3 | 11/01/2036 | 196483CC3 |

Outstanding Interest Rate Contracts

| <u>Swap Name</u> | <u>Counter Party</u> | <u>Current Notional Amount</u> | <u>Swap Termination Date</u> | <u>CHFA Paid Rate</u> | <u>Variable Rate Received</u> | <u>Trigger (1)</u> | <u>Optionality Date</u> | <u>Optionality Amount</u> | <u>Bond</u> | <u>Series</u> | <u>Maturity Date</u> | <u>CUSIP</u> |
|------------------|----------------------|--------------------------------|------------------------------|-----------------------|------------------------------------|----------------------------|-------------------------|---------------------------|---------------------|---------------|----------------------|--------------|
| SF06C-2 (C) | Bank of America | 5,305,000 | 11/01/2017 | 4.288% | SIFMA + 0.0005000 | Libor 1 Month >= 0.0350000 | 11/01/2017 | Full | SFMB Surplus Assets | SFMB Surplus | 11/01/2040 | SFMSurplus |
| SF06C-2 (D) | Bank of America | 340,000 | 11/01/2034 | 4.288% | SIFMA + 0.0005000 | Libor 1 Month >= 0.0350000 | 11/01/2019 | Full | SFMB Surplus Assets | SFMB Surplus | 11/01/2040 | SFMSurplus |
| SF06C-2 (D) | Bank of America | 20,870,000 | 11/01/2034 | 4.288% | SIFMA + 0.0005000 | Libor 1 Month >= 0.0350000 | 11/01/2019 | Full | SF13B | SF13B | 11/01/2036 | 196479VT3 |
| SF07A-2 (A) | Bank of America | 30,715,000 | 11/01/2037 | 4.153% | SIFMA + 0.0015000 | Libor 1 Month >= 0.0350000 | 05/01/2019 | Full | SFMB Surplus Assets | SFMB Surplus | 11/01/2040 | SFMSurplus |
| SF07A-2 (A) | Bank of America | 36,385,000 | 11/01/2037 | 4.153% | SIFMA + 0.0015000 | Libor 1 Month >= 0.0350000 | 05/01/2019 | Full | SF07A | SF07A-2 | 11/01/2037 | 196483CF6 |
| SF07B-1 | JP Morgan | 24,610,000 | 11/01/2026 | 5.58% | Libor 1 Month + 0.0005000 | | 11/01/2017 | Full | SFMB Surplus Assets | SFMB Surplus | 11/01/2040 | SFMSurplus |
| SF07B-2 | Bank of America | 48,800,000 | 05/01/2038 | 4.508% | SIFMA + 0.0015000 | Libor 1 Month >= 0.0350000 | 05/01/2019 | Full | SF07B | SF07B-2 | 05/01/2038 | 196483AR2 |
| SF07B-3 (A) | Barclays Capital | 25,000,000 | 05/01/2038 | 4.405% | SIFMA + 0.0015000 | Libor 1 Month >= 0.0350000 | 11/01/2017 | Full | SFMB Surplus Assets | SFMB Surplus | 11/01/2040 | SFMSurplus |
| SF08A-1 (2) | JP Morgan | 3,900,000 | 05/01/2038 | 5.445% | Libor 1 Month + 0.0005000 | | 11/01/2017 | Partial | SF08A | SF08A-1* | 11/01/2020 | 196483EH0 |
| SF08A-1 (2) | JP Morgan | 6,935,000 | 05/01/2038 | 5.445% | Libor 1 Month + 0.0005000 | | 11/01/2017 | Partial | SF08A | SF08A-1* | 11/01/2025 | 196483EJ6 |
| SF08A-1 (2) | JP Morgan | 1,810,000 | 05/01/2038 | 5.445% | Libor 1 Month + 0.0005000 | | 11/01/2017 | Partial | SF08A | SF08A-1* | 05/01/2038 | 196483EK3 |
| SF08A-2 | BNY Mellon | 9,985,000 | 11/01/2027 | 4.596% | Libor 1 Month + 0.0005000 | | 05/01/2018 | Full | SF08A | SF08A-2* | 11/01/2020 | 196483EL1 |
| SF08A-2 | BNY Mellon | 17,420,000 | 11/01/2027 | 4.596% | Libor 1 Month + 0.0005000 | | 05/01/2018 | Full | SF08A | SF08A-2* | 11/01/2025 | 196483EM9 |
| SF08A-2 | BNY Mellon | 8,365,000 | 11/01/2027 | 4.596% | Libor 1 Month + 0.0005000 | | 05/01/2018 | Full | SF08A | SF08A-2* | 11/01/2027 | 196483EN7 |
| SF12A-1 | Barclays Capital | 12,985,000 | 11/01/2021 | 4.16% | SIFMA + 0.0005000 | Libor 1 Month >= 0.0350000 | | | SF12A | SF12A-1 | 11/01/2021 | 196479UZ0 |
| SF12A-2 | Wells Fargo | 35,755,000 | 05/01/2038 | 4.414% | Wells Fargo 1M LIBOR x 65% + 0.10% | | 11/01/2017 | Partial | SF12A | SF12A-2 | 05/01/2038 | 196479VA4 |
| SF12A-2 | Wells Fargo | 4,245,000 | 05/01/2038 | 4.414% | Wells Fargo 1M LIBOR x 65% + 0.10% | | 11/01/2017 | Partial | SFMB Surplus Assets | SFMB Surplus | 11/01/2040 | SFMSurplus |

Outstanding Liquidity Facilities and Remarketing Agents

| <u>Bond</u> | <u>Series</u> | <u>Tax Status</u> | <u>Class</u> | <u>Maturity Date</u> | <u>CUSIP</u> | <u>Remarketing Agent</u> | <u>Liquidity Provider</u> | <u>Liquidity Expiration</u> | <u>Liquidity Balance</u> |
|-------------|---------------|-------------------|--------------|----------------------|--------------|--|-------------------------------------|-----------------------------|--------------------------|
| SF01AA | SF01AA-2 | non-AMT | I | 05/01/2031 | 196479ZC6 | Stifel, Nicolaus & Company, Inc. | Sumitomo Mitsui Banking Corporation | 06/07/2021 | 39,865,000 |
| SF01AA | SF01AA-3 | non-AMT | I | 05/01/2036 | 196479ZD4 | Stifel, Nicolaus & Company, Inc. | Sumitomo Mitsui Banking Corporation | 06/07/2018 | 3,850,000 |
| SF02A | SF02A-3 | non-AMT | I | 11/01/2021 | 196479DM8 | George K. Baum & Company | Federal Home Loan Bank of Topeka | 04/25/2019 | 7,805,000 |
| SF02B | SF02B-3 | non-AMT | I | 11/01/2021 | 196479YY9 | Merrill Lynch, Pierce, Fenner & Smith Incorporated | Bank of America | 11/30/2018 | 21,140,000 |
| SF02C | SF02C-3 | AMT | I | 05/01/2022 | 196479ZA0 | Merrill Lynch, Pierce, Fenner & Smith Incorporated | Bank of America | 11/30/2018 | 17,095,000 |
| SF06A | SF06A-2 | non-AMT | I | 11/01/2034 | 196479QL6 | D.A. Davidson & Co. | Federal Home Loan Bank of Topeka | 05/06/2020 | 1,765,000 |
| SF06A | SF06A-3 | AMT | I | 11/01/2036 | 196479QM4 | George K. Baum & Company | Federal Home Loan Bank of Topeka | 05/06/2020 | 27,585,000 |
| SF06B | SF06B-2 | non-AMT | I | 11/01/2034 | 196483CB5 | RBC Capital Markets | Federal Home Loan Bank of Topeka | 06/03/2020 | 18,345,000 |
| SF06B | SF06B-3 | AMT | I | 11/01/2036 | 196483CC3 | RBC Capital Markets | Federal Home Loan Bank of Topeka | 06/03/2020 | 44,320,000 |
| SF07A | SF07A-2 | AMT | I | 11/01/2037 | 196483CF6 | Loop Capital Markets, LLC | Federal Home Loan Bank of Topeka | 06/24/2019 | 36,385,000 |
| SF07B | SF07B-2 | AMT | I | 05/01/2038 | 196483AR2 | RBC Capital Markets | Royal Bank of Canada | 08/01/2019 | 48,800,000 |
| SF13B | SF13B | non-AMT | II | 11/01/2036 | 196479VT3 | RBC Capital Markets | Royal Bank of Canada | 11/01/2019 | 25,210,000 |
| SF17B | SF17B-1 | Taxable | II | 05/01/2034 | 196479A33 | RBC Capital Markets | Royal Bank of Canada | 08/01/2019 | 10,000,000 |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|---------------|-------|------------|---------------|--------------|---------------------|--------------|
| SF01AA-1 | I | Taxable | 05/01/2041 | Dec-09 | \$13,500,000 | SP |
| SF01AA-1 | I | Taxable | 05/01/2041 | Nov-10 | \$6,500,000 | SP |
| SF01AA-4 | II | non-AMT | 05/01/2036 | Nov-12 | \$5,000,000 | SP |
| SF01AA-4 | II | non-AMT | 05/01/2036 | May-13 | \$5,000,000 | SP |
| SF01AA-3 | I | non-AMT | 05/01/2036 | May-14 | \$10,270,000 | SP |
| SF01AA-3 | I | non-AMT | 05/01/2036 | May-15 | \$840,000 | SP |
| SF01AA-1* | I | Taxable | 11/01/2038 | Nov-15 | \$7,500,000 | SP |
| SF01AA-3 | I | non-AMT | 05/01/2036 | Nov-15 | \$330,000 | SP |
| SF01AA-3 | I | non-AMT | 05/01/2036 | May-16 | \$4,335,000 | SP |
| SF01AA-3 | I | non-AMT | 05/01/2036 | Nov-16 | \$2,950,000 | SP |
| SF01AA-3 | I | non-AMT | 05/01/2036 | May-17 | \$2,425,000 | SP |
| SF01AA | | | | | <u>\$58,650,000</u> | |

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

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------------|--------------|
| SF02A-2 | I | AMT | 11/01/2021 | Nov-10 | \$60,000 | SP |
| SF02A-2 | I | AMT | 11/01/2021 | May-11 | \$55,000 | SP |
| SF02A-2 | I | AMT | 11/01/2021 | Nov-11 | \$80,000 | SP |
| SF02A-2 | I | AMT | 11/01/2021 | May-12 | \$55,000 | SP |
| SF02A-2 | I | AMT | 11/01/2021 | Nov-12 | \$95,000 | SP |
| SF02A-5 | II | AMT | 05/01/2032 | Nov-12 | \$1,000,000 | SP |
| SF02A-1 | I | Taxable (MRB) | 11/01/2013 | May-13 | \$1,735,000 | SP |
| SF02A-2 | I | AMT | 11/01/2021 | May-13 | \$25,000 | SP |
| SF02A-3 | I | non-AMT | 11/01/2021 | May-13 | \$655,000 | SP |
| SF02A-5 | II | AMT | 05/01/2032 | May-13 | \$1,455,000 | SP |
| SF02A-2 | I | AMT | 11/01/2021 | Jun-13 | \$3,785,000 | SP |
| SF02A | | | | | <u>\$64,020,000</u> | |
| SF02B-2 | I | Taxable (MRB) | 11/01/2030 | Jun-04 | \$1,855,000 | PP |
| SF02B-1 | I | Taxable | 11/01/2032 | Nov-04 | \$380,000 | PP |
| SF02B-2 | I | Taxable (MRB) | 11/01/2030 | Nov-04 | \$3,110,000 | PP |
| SF02B-1 | I | Taxable | 11/01/2032 | May-05 | \$395,000 | PP |
| SF02B-2 | I | Taxable (MRB) | 11/01/2030 | May-05 | \$3,660,000 | PP |
| SF02B-5 | III | AMT | 05/01/2030 | May-05 | \$1,915,000 | PP |
| SF02B-1 | I | Taxable | 11/01/2032 | Nov-05 | \$400,000 | PP |
| SF02B-2 | I | Taxable (MRB) | 11/01/2030 | Nov-05 | \$3,715,000 | PP |
| SF02B-5 | III | AMT | 05/01/2030 | Nov-05 | \$3,275,000 | PP |
| SF02B-1 | I | Taxable | 11/01/2032 | May-06 | \$400,000 | PP |
| SF02B-2 | I | Taxable (MRB) | 11/01/2030 | May-06 | \$7,950,000 | PP |
| SF02B-5 | III | AMT | 05/01/2030 | May-06 | \$2,445,000 | PP |
| SF02B-1 | I | Taxable | 11/01/2032 | Nov-06 | \$405,000 | PP |
| SF02B-2 | I | Taxable (MRB) | 11/01/2030 | Nov-06 | \$3,775,000 | PP |
| SF02B-5 | III | AMT | 05/01/2030 | Nov-06 | \$1,285,000 | PP |
| SF02B-1 | I | Taxable | 11/01/2032 | May-07 | \$410,000 | PP |
| SF02B-2 | I | Taxable (MRB) | 11/01/2030 | May-07 | \$3,635,000 | PP |
| SF02B-5 | III | AMT | 05/01/2030 | May-07 | \$1,155,000 | PP |
| SF02B-1 | I | Taxable | 11/01/2032 | Nov-07 | \$415,000 | PP |
| SF02B-2 | I | Taxable (MRB) | 11/01/2030 | Nov-07 | \$3,480,000 | PP |
| SF02B-5 | III | AMT | 05/01/2030 | Nov-07 | \$1,135,000 | PP |
| SF02B-5 | III | AMT | 05/01/2030 | May-08 | \$1,100,000 | PP |
| SF02B-5 | III | AMT | 05/01/2030 | Nov-08 | \$1,350,000 | PP |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|--------------|-------|---------------|---------------|--------------|----------------------|--------------|
| SF02B-5 | III | AMT | 05/01/2030 | May-09 | \$1,200,000 | PP |
| SF02B-5 | III | AMT | 05/01/2030 | Nov-09 | \$140,000 | SP |
| SF02B-1 | I | Taxable | 11/01/2032 | Dec-09 | \$2,195,000 | SP |
| SF02B-2 | I | Taxable (MRB) | 11/01/2030 | Dec-09 | \$18,000,000 | SP |
| SF02B-2 | I | Taxable (MRB) | 11/01/2030 | May-10 | \$2,295,000 | SP |
| SF02B-4 | II | AMT | 05/01/2032 | May-10 | \$500,000 | SP |
| SF02B-4 | II | AMT | 11/01/2032 | May-10 | \$4,000,000 | SP |
| SF02B-4 | II | AMT | 05/01/2032 | May-11 | \$500,000 | SP |
| SF02B-1 | I | Taxable | 11/01/2032 | Nov-11 | \$10,000,000 | SP |
| SF02B-3 | I | non-AMT | 11/01/2021 | Nov-11 | \$14,885,000 | R |
| SF02B-2* | I | Taxable (MRB) | 11/01/2030 | Nov-13 | \$8,525,000 | SP |
| SF02B | | | | | <u>\$109,885,000</u> | |
| SF02C-2 | I | Taxable (MRB) | 11/01/2035 | Nov-04 | \$2,100,000 | PP |
| SF02C-2 | I | Taxable (MRB) | 11/01/2035 | May-05 | \$3,690,000 | PP |
| SF02C-5 | III | AMT | 05/01/2030 | May-05 | \$2,255,000 | PP |
| SF02C-1 | I | Taxable | 11/01/2036 | Nov-05 | \$230,000 | PP |
| SF02C-2 | I | Taxable (MRB) | 11/01/2035 | Nov-05 | \$19,740,000 | PP |
| SF02C-5 | III | AMT | 05/01/2030 | Nov-05 | \$1,435,000 | PP |
| SF02C-1 | I | Taxable | 11/01/2036 | May-06 | \$235,000 | PP |
| SF02C-2 | I | Taxable (MRB) | 11/01/2035 | May-06 | \$5,280,000 | PP |
| SF02C-5 | III | AMT | 05/01/2030 | May-06 | \$1,365,000 | PP |
| SF02C-1 | I | Taxable | 11/01/2036 | Nov-06 | \$245,000 | PP |
| SF02C-2 | I | Taxable (MRB) | 11/01/2035 | Nov-06 | \$5,100,000 | PP |
| SF02C-5 | III | AMT | 05/01/2030 | Nov-06 | \$1,145,000 | PP |
| SF02C-1 | I | Taxable | 11/01/2036 | May-07 | \$250,000 | PP |
| SF02C-2 | I | Taxable (MRB) | 11/01/2035 | May-07 | \$4,920,000 | PP |
| SF02C-5 | III | AMT | 05/01/2030 | May-07 | \$985,000 | PP |
| SF02C-1 | I | Taxable | 11/01/2036 | Nov-07 | \$255,000 | PP |
| SF02C-2 | I | Taxable (MRB) | 11/01/2035 | Nov-07 | \$4,710,000 | PP |
| SF02C-5 | III | AMT | 05/01/2030 | Nov-07 | \$905,000 | PP |
| SF02C-5 | III | AMT | 05/01/2030 | May-08 | \$850,000 | PP |
| SF02C-5 | III | AMT | 05/01/2030 | Oct-08 | \$4,265,000 | PLR |
| SF02C-5 | III | AMT | 05/01/2030 | Nov-08 | \$785,000 | PP |
| SF02C-5 | III | AMT | 05/01/2030 | May-09 | \$310,000 | PP |
| SF02C-5 | III | AMT | 05/01/2030 | Nov-09 | \$360,000 | SP |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|--------------|-------|---------------|---------------|--------------|----------------------|--------------|
| SF02C-1 | I | Taxable | 11/01/2036 | Dec-09 | \$8,000,000 | SP |
| SF02C-2 | I | Taxable (MRB) | 11/01/2035 | Dec-09 | \$19,460,000 | SP |
| SF02C-2 | I | Taxable (MRB) | 11/01/2035 | May-10 | \$1,220,000 | SP |
| SF02C-4 | II | AMT | 05/01/2032 | May-10 | \$2,000,000 | SP |
| SF02C-4 | II | AMT | 11/01/2032 | May-10 | \$5,200,000 | SP |
| SF02C-5 | III | AMT | 05/01/2030 | May-10 | \$345,000 | SP |
| SF02C-1 | I | Taxable | 11/01/2036 | Nov-10 | \$3,500,000 | SP |
| SF02C-2 | I | Taxable (MRB) | 11/01/2035 | Nov-10 | \$3,000,000 | SP |
| SF02C-5 | III | AMT | 05/01/2030 | Nov-10 | \$310,000 | SP |
| SF02C-1 | I | Taxable | 11/01/2036 | May-11 | \$4,100,000 | SP |
| SF02C-5 | III | AMT | 05/01/2030 | May-11 | \$320,000 | SP |
| SF02C-1 | I | Taxable | 11/01/2036 | Nov-11 | \$13,185,000 | SP |
| SF02C-2 | I | Taxable (MRB) | 11/01/2035 | Nov-11 | \$5,780,000 | SP |
| SF02C-5 | III | AMT | 05/01/2030 | Nov-11 | \$310,000 | SP |
| SF02C-3 | I | AMT | 05/01/2022 | Nov-11 | \$4,370,000 | R |
| SF02C-4 | II | AMT | 11/01/2032 | May-12 | \$1,800,000 | SP |
| SF02C-5 | III | AMT | 05/01/2030 | May-12 | \$305,000 | SP |
| SF02C-4 | II | AMT | 11/01/2032 | Nov-12 | \$1,000,000 | SP |
| SF02C-5 | III | AMT | 05/01/2030 | Nov-12 | \$325,000 | SP |
| SF02C-3 | I | AMT | 05/01/2022 | May-13 | \$2,065,000 | SP |
| SF02C-5 | III | AMT | 05/01/2030 | May-13 | \$310,000 | SP |
| SF02C-3 | I | AMT | 05/01/2022 | Nov-13 | \$4,010,000 | SP |
| SF02C-5 | III | AMT | 05/01/2030 | Nov-13 | \$115,000 | SP |
| SF02C-3 | I | AMT | 05/01/2022 | May-14 | \$800,000 | SP |
| SF02C-3 | I | AMT | 05/01/2022 | Nov-14 | \$890,000 | SP |
| SF02C-3 | I | AMT | 05/01/2022 | May-15 | \$1,280,000 | SP |
| SF02C-3 | I | AMT | 05/01/2022 | Nov-15 | \$1,945,000 | SP |
| SF02C-3 | I | AMT | 05/01/2022 | May-16 | \$830,000 | SP |
| SF02C-3 | I | AMT | 05/01/2022 | Nov-16 | \$405,000 | SP |
| SF02C-3 | I | AMT | 05/01/2022 | May-17 | \$830,000 | SP |
| SF02C | | | | | \$149,425,000 | |

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

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------|--------------|
| SF03B-1 | I | Taxable | 11/01/2033 | May-11 | \$680,000 | SP |
| SF03B-2 | I | Taxable (MRB) | 11/01/2033 | May-11 | \$1,895,000 | SP |
| SF03B-4 | III | AMT | 05/01/2032 | May-11 | \$765,000 | SP |
| SF03B-1 | I | Taxable | 11/01/2033 | Nov-11 | \$1,460,000 | SP |
| SF03B-2 | I | Taxable (MRB) | 11/01/2033 | Nov-11 | \$990,000 | SP |
| SF03B-4 | III | AMT | 05/01/2032 | Nov-11 | \$670,000 | SP |
| SF03B-1 | I | Taxable | 11/01/2033 | Nov-11 | \$3,025,000 | R |
| SF03B-2 | I | Taxable (MRB) | 11/01/2033 | Nov-11 | \$8,055,000 | R |
| SF03B-4 | III | AMT | 05/01/2032 | May-12 | \$250,000 | SP |
| SF03B-3 | I | AMT | 11/01/2026 | Apr-15 | \$45,780,000 | O |
| SF03B-1* | I | Taxable | 11/01/2025 | May-17 | \$2,500,000 | SP |
| SF03B-1* | I | Taxable | 11/01/2026 | May-17 | \$3,105,000 | SP |
| SF03B | | | | | \$148,790,000 | |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|--------------|-------|---------------|---------------|--------------|---------------------|--------------|
| SF06A-1 | I | Taxable (MRB) | 11/01/2036 | Nov-06 | \$440,000 | PP |
| SF06A-1 | I | Taxable (MRB) | 11/01/2036 | May-07 | \$1,125,000 | PP |
| SF06A-1 | I | Taxable (MRB) | 11/01/2036 | Nov-07 | \$1,450,000 | PP |
| SF06A-1 | I | Taxable (MRB) | 11/01/2036 | Jun-09 | \$12,750,000 | O |
| SF06A-1 | I | Taxable (MRB) | 11/01/2036 | Dec-09 | \$4,050,000 | SP |
| SF06A-2 | I | non-AMT | 11/01/2034 | Dec-09 | \$3,000,000 | SP |
| SF06A-1 | I | Taxable (MRB) | 11/01/2036 | May-10 | \$1,585,000 | SP |
| SF06A-4 | II | AMT | 11/01/2036 | May-10 | \$3,000,000 | SP |
| SF06A-1 | I | Taxable (MRB) | 11/01/2036 | May-11 | \$2,800,000 | SP |
| SF06A-4 | II | AMT | 11/01/2036 | May-11 | \$1,200,000 | SP |
| SF06A-1 | I | Taxable (MRB) | 11/01/2036 | Nov-11 | \$1,250,000 | SP |
| SF06A-1 | I | Taxable (MRB) | 11/01/2036 | May-12 | \$1,195,000 | SP |
| SF06A-1 | I | Taxable (MRB) | 11/01/2036 | Nov-12 | \$1,170,000 | SP |
| SF06A-1 | I | Taxable (MRB) | 11/01/2036 | May-13 | \$1,100,000 | SP |
| SF06A-4 | II | AMT | 11/01/2036 | May-13 | \$3,255,000 | SP |
| SF06A-2 | I | non-AMT | 11/01/2034 | Jul-13 | \$7,940,000 | SP |
| SF06A-4 | II | AMT | 11/01/2036 | Jul-13 | \$11,955,000 | SP |
| SF06A-1 | I | Taxable (MRB) | 11/01/2036 | Nov-13 | \$1,085,000 | SP |
| SF06A-3 | I | AMT | 11/01/2036 | Nov-13 | \$1,625,000 | SP |
| SF06A-3 | I | AMT | 11/01/2036 | May-14 | \$655,000 | SP |
| SF06A-3 | I | AMT | 11/01/2036 | Nov-14 | \$645,000 | SP |
| SF06A-2 | I | non-AMT | 11/01/2034 | Dec-14 | \$5,315,000 | SP |
| SF06A-2 | I | non-AMT | 11/01/2034 | May-15 | \$10,000 | SP |
| SF06A-3 | I | AMT | 11/01/2036 | May-15 | \$1,100,000 | SP |
| SF06A-2 | I | non-AMT | 11/01/2034 | Nov-15 | \$70,000 | SP |
| SF06A-3 | I | AMT | 11/01/2036 | Nov-15 | \$1,040,000 | SP |
| SF06A-3 | I | AMT | 11/01/2036 | May-16 | \$2,265,000 | SP |
| SF06A-3 | I | AMT | 11/01/2036 | Nov-16 | \$2,735,000 | SP |
| SF06A-3 | I | AMT | 11/01/2036 | May-17 | \$2,350,000 | SP |
| SF06A | | | | | \$78,160,000 | |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|--------------|-------|---------------|---------------|--------------|----------------------|--------------|
| SF06B-1 | I | Taxable (MRB) | 11/01/2036 | Nov-07 | \$1,320,000 | PP |
| SF06B-4 | II | AMT | 11/01/2036 | Nov-08 | \$7,150,000 | PP |
| SF06B-4 | II | AMT | 11/01/2036 | May-09 | \$1,660,000 | PP |
| SF06B-1 | I | Taxable (MRB) | 11/01/2036 | May-09 | \$12,680,000 | PLR |
| SF06B-1 | I | Taxable (MRB) | 11/01/2036 | Nov-09 | \$715,000 | SP |
| SF06B-4 | II | AMT | 11/01/2036 | Nov-09 | \$1,635,000 | SP |
| SF06B-1 | I | Taxable (MRB) | 11/01/2036 | Nov-09 | \$4,465,000 | PLR |
| SF06B-1 | I | Taxable (MRB) | 11/01/2036 | May-10 | \$5,330,000 | SP |
| SF06B-4 | II | AMT | 11/01/2036 | May-10 | \$6,265,000 | SP |
| SF06B-1 | I | Taxable (MRB) | 11/01/2036 | Nov-10 | \$4,950,000 | SP |
| SF06B-4 | II | AMT | 11/01/2036 | Nov-10 | \$605,000 | SP |
| SF06B-1 | I | Taxable (MRB) | 11/01/2036 | May-11 | \$4,750,000 | SP |
| SF06B-1 | I | Taxable (MRB) | 11/01/2036 | Nov-11 | \$4,350,000 | SP |
| SF06B-4 | II | AMT | 11/01/2036 | Nov-11 | \$2,685,000 | SP |
| SF06B-1 | I | Taxable (MRB) | 11/01/2036 | Nov-11 | \$18,190,000 | R |
| SF06B-2 | I | non-AMT | 11/01/2034 | Jan-14 | \$13,305,000 | SP |
| SF06B-3 | I | AMT | 11/01/2036 | Jan-14 | \$4,815,000 | SP |
| SF06B-2 | I | non-AMT | 11/01/2034 | May-14 | \$1,810,000 | SP |
| SF06B-3 | I | AMT | 11/01/2036 | May-14 | \$1,495,000 | SP |
| SF06B-2 | I | non-AMT | 11/01/2034 | Nov-14 | \$1,815,000 | SP |
| SF06B-3 | I | AMT | 11/01/2036 | Nov-14 | \$1,510,000 | SP |
| SF06B-2 | I | non-AMT | 11/01/2034 | May-15 | \$1,685,000 | SP |
| SF06B-3 | I | AMT | 11/01/2036 | May-15 | \$1,400,000 | SP |
| SF06B-2 | I | non-AMT | 11/01/2034 | Nov-15 | \$2,465,000 | SP |
| SF06B-3 | I | AMT | 11/01/2036 | Nov-15 | \$2,045,000 | SP |
| SF06B-2 | I | non-AMT | 11/01/2034 | May-16 | \$3,495,000 | SP |
| SF06B-3 | I | AMT | 11/01/2036 | May-16 | \$1,035,000 | SP |
| SF06B-2 | I | non-AMT | 11/01/2034 | Nov-16 | \$4,170,000 | SP |
| SF06B-3 | I | AMT | 11/01/2036 | Nov-16 | \$4,445,000 | SP |
| SF06B-2 | I | non-AMT | 11/01/2034 | May-17 | \$2,235,000 | SP |
| SF06B-3 | I | AMT | 11/01/2036 | May-17 | \$1,880,000 | SP |
| SF06B | | | | | <u>\$126,355,000</u> | |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|---------|-------|---------------|---------------|--------------|----------------------|--------------|
| SF07A-3 | III | AMT | 11/01/2037 | Oct-08 | \$4,000,000 | PLR |
| SF07A-3 | III | AMT | 11/01/2037 | Dec-08 | \$2,000,000 | PLR |
| SF07A-3 | III | AMT | 11/01/2037 | Dec-08 | \$5,000,000 | PLR |
| SF07A-1 | I | Taxable (MRB) | 11/01/2037 | May-09 | \$1,360,000 | PLR |
| SF07A-1 | I | Taxable (MRB) | 11/01/2037 | Nov-09 | \$3,800,000 | PLR |
| SF07A-1 | I | Taxable (MRB) | 11/01/2037 | May-10 | \$7,495,000 | SP |
| SF07A-1 | I | Taxable (MRB) | 11/01/2037 | Nov-10 | \$6,230,000 | SP |
| SF07A-1 | I | Taxable (MRB) | 11/01/2037 | May-11 | \$11,275,000 | SP |
| SF07A-1 | I | Taxable (MRB) | 11/01/2037 | Nov-11 | \$9,795,000 | SP |
| SF07A-3 | III | AMT | 11/01/2037 | Nov-11 | \$1,300,000 | SP |
| SF07A-1 | I | Taxable (MRB) | 11/01/2037 | Nov-11 | \$22,450,000 | R |
| SF07A-2 | I | AMT | 11/01/2037 | May-13 | \$3,335,000 | SP |
| SF07A-2 | I | AMT | 11/01/2037 | Nov-13 | \$9,455,000 | SP |
| SF07A-2 | I | AMT | 11/01/2037 | May-14 | \$4,360,000 | SP |
| SF07A-2 | I | AMT | 11/01/2037 | Nov-14 | \$4,840,000 | SP |
| SF07A-3 | III | AMT | 11/01/2037 | May-15 | \$15,835,000 | SP |
| SF07A-2 | I | AMT | 11/01/2037 | Nov-15 | \$2,115,000 | SP |
| SF07A-3 | III | AMT | 11/01/2037 | Nov-15 | \$6,305,000 | SP |
| SF07A-2 | I | AMT | 11/01/2037 | May-16 | \$2,660,000 | SP |
| SF07A-2 | I | AMT | 11/01/2037 | Nov-16 | \$2,720,000 | SP |
| SF07A-2 | I | AMT | 11/01/2037 | May-17 | \$2,350,000 | SP |
| SF07A | | | | | <u>\$128,680,000</u> | |
| SF07B-1 | I | Taxable (MRB) | 05/01/2038 | Dec-09 | \$26,500,000 | SP |
| SF07B-1 | I | Taxable (MRB) | 05/01/2038 | May-10 | \$7,640,000 | SP |
| SF07B-1 | I | Taxable (MRB) | 05/01/2038 | Nov-10 | \$11,080,000 | SP |
| SF07B-1 | I | Taxable (MRB) | 05/01/2038 | May-11 | \$10,215,000 | SP |
| SF07B-1 | I | Taxable (MRB) | 05/01/2038 | Nov-11 | \$5,580,000 | SP |
| SF07B-1 | I | Taxable (MRB) | 05/01/2038 | Nov-11 | \$22,615,000 | R |
| SF07B-3 | II | AMT | 05/01/2038 | May-14 | \$6,605,000 | SP |
| SF07B-3 | II | AMT | 05/01/2038 | Nov-14 | \$1,705,000 | SP |
| SF07B-3 | II | AMT | 05/01/2038 | Dec-14 | \$4,190,000 | SP |
| SF07B-3 | II | AMT | 05/01/2038 | Nov-15 | \$12,500,000 | SP |
| SF07B | | | | | <u>\$108,630,000</u> | |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|----------|-------|---------------|---------------|--------------|----------------------|--------------|
| SF08A-2 | I | Taxable (MRB) | 05/01/2038 | Nov-09 | \$28,000,000 | SP |
| SF08A-1 | I | Taxable | 05/01/2038 | Dec-09 | \$940,000 | SP |
| SF08A-2 | I | Taxable (MRB) | 05/01/2038 | Dec-09 | \$2,500,000 | SP |
| SF08A-1 | I | Taxable | 05/01/2038 | May-10 | \$480,000 | SP |
| SF08A-2 | I | Taxable (MRB) | 05/01/2038 | May-10 | \$3,865,000 | SP |
| SF08A-4 | II | AMT | 11/01/2038 | May-10 | \$2,585,000 | SP |
| SF08A-5 | III | non-AMT | 11/01/2034 | May-10 | \$4,000,000 | SP |
| SF08A-2 | I | Taxable (MRB) | 05/01/2038 | Nov-10 | \$1,800,000 | SP |
| SF08A-4 | II | AMT | 11/01/2038 | Nov-10 | \$2,365,000 | SP |
| SF08A-1 | I | Taxable | 05/01/2038 | May-11 | \$500,000 | SP |
| SF08A-2 | I | Taxable (MRB) | 05/01/2038 | May-11 | \$7,500,000 | SP |
| SF08A-4 | II | AMT | 11/01/2038 | May-11 | \$3,095,000 | SP |
| SF08A-1 | I | Taxable | 05/01/2038 | Nov-11 | \$1,020,000 | SP |
| SF08A-2 | I | Taxable (MRB) | 05/01/2038 | Nov-11 | \$28,445,000 | SP |
| SF08A-4 | II | AMT | 11/01/2038 | Nov-11 | \$3,120,000 | SP |
| SF08A-1 | I | Taxable | 05/01/2038 | Nov-11 | \$2,760,000 | R |
| SF08A-2 | I | Taxable (MRB) | 05/01/2038 | Nov-11 | \$29,140,000 | R |
| SF08A-1 | I | Taxable | 05/01/2038 | Dec-11 | \$14,260,000 | S |
| SF08A-2 | I | Taxable (MRB) | 05/01/2038 | Dec-11 | \$17,790,000 | S |
| SF08A-4 | II | AMT | 11/01/2038 | May-12 | \$3,320,000 | SP |
| SF08A-3 | I | AMT | 05/01/2038 | Sep-12 | \$80,000,000 | R |
| SF08A-4 | II | AMT | 11/01/2038 | Nov-12 | \$515,000 | SP |
| SF08A-5 | III | non-AMT | 11/01/2034 | May-15 | \$7,070,000 | SP |
| SF08A-5 | III | non-AMT | 11/01/2034 | Nov-15 | \$3,000,000 | SP |
| SF08A-1* | I | Taxable | 05/01/2038 | May-16 | \$10,000,000 | SP |
| SF08A-5 | III | non-AMT | 11/01/2034 | May-16 | \$2,000,000 | SP |
| SF08A-1* | I | Taxable | 05/01/2038 | May-17 | \$2,000,000 | SP |
| SF08A-5 | III | non-AMT | 11/01/2034 | May-17 | \$3,865,000 | SP |
| SF08A | | | | | <u>\$265,935,000</u> | |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|---------|-------|------------|---------------|--------------|---------------------|--------------|
| SF12A-2 | I | AMT | 05/01/2038 | May-13 | \$830,000 | SP |
| SF12A-2 | I | AMT | 05/01/2038 | May-14 | \$20,000,000 | SP |
| SF12A-2 | I | AMT | 05/01/2038 | Nov-14 | \$910,000 | SP |
| SF12A-2 | I | AMT | 05/01/2038 | Nov-15 | \$5,145,000 | SP |
| SF12A-2 | I | AMT | 05/01/2038 | May-16 | \$10,000,000 | SP |
| SF12A-2 | I | AMT | 05/01/2038 | Nov-16 | \$3,940,000 | SP |
| SF12A-2 | I | AMT | 05/01/2038 | May-17 | \$3,420,000 | SP |
| SF12A | | | | | <u>\$44,245,000</u> | |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|--------------|-------|------------|---------------|--------------|---------------------|--------------|
| SF13B | II | non-AMT | 11/01/2036 | May-15 | \$4,245,000 | SP |
| SF13B | II | non-AMT | 11/01/2036 | Nov-15 | \$1,415,000 | SP |
| SF13B | II | non-AMT | 11/01/2036 | Nov-16 | \$5,645,000 | SP |
| SF13B | II | non-AMT | 11/01/2036 | May-17 | \$3,435,000 | SP |
| SF13B | | | | | <u>\$14,740,000</u> | |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|---------------|-------|------------|---------------|--------------|---------------------|--------------|
| SF14A | I | Taxable | 11/01/2027 | Aug-15 | \$900,000 | SP |
| SF14A Serials | I | Taxable | Serials | Aug-15 | \$4,580,000 | SP |
| SF14A | I | Taxable | 11/01/2027 | Nov-15 | \$435,000 | SP |
| SF14A Serials | I | Taxable | Serials | Nov-15 | \$1,485,000 | SP |
| SF14A | I | Taxable | 11/01/2027 | Feb-16 | \$555,000 | SP |
| SF14A Serials | I | Taxable | Serials | Feb-16 | \$1,910,000 | SP |
| SF14A | I | Taxable | 11/01/2027 | Aug-16 | \$310,000 | SP |
| SF14A Serials | I | Taxable | Serials | Aug-16 | \$2,050,000 | SP |
| SF14A | I | Taxable | 11/01/2027 | Nov-16 | \$840,000 | SP |
| SF14A | I | Taxable | 11/01/2027 | May-17 | \$360,000 | SP |
| SF14A Serials | I | Taxable | Serials | May-17 | \$1,030,000 | SP |
| SF14A | I | Taxable | 11/01/2027 | Aug-17 | \$255,000 | SP |
| SF14A Serials | I | Taxable | Serials | Aug-17 | \$1,635,000 | SP |
| SF14A | | | | | <u>\$16,345,000</u> | |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|---------------|-------|------------|---------------|--------------|---------------------|--------------|
| SF15A | I | Taxable | 11/01/2027 | Aug-15 | \$690,000 | SP |
| SF15A | I | Taxable | 11/01/2031 | Aug-15 | \$975,000 | SP |
| SF15A Serials | I | Taxable | Serials | Aug-15 | \$6,840,000 | SP |
| SF15A | I | Taxable | 11/01/2027 | Nov-15 | \$895,000 | SP |
| SF15A | I | Taxable | 11/01/2031 | Nov-15 | \$975,000 | SP |
| SF15A Serials | I | Taxable | Serials | Nov-15 | \$3,705,000 | SP |
| SF15A | I | Taxable | 11/01/2027 | Feb-16 | \$795,000 | SP |
| SF15A | I | Taxable | 11/01/2031 | Feb-16 | \$930,000 | SP |
| SF15A Serials | I | Taxable | Serials | Feb-16 | \$2,975,000 | SP |
| SF15A | I | Taxable | 11/01/2027 | May-16 | \$175,000 | SP |
| SF15A | I | Taxable | 11/01/2031 | May-16 | \$930,000 | SP |
| SF15A Serials | I | Taxable | Serials | May-16 | \$755,000 | SP |
| SF15A | I | Taxable | 11/01/2027 | Aug-16 | \$665,000 | SP |
| SF15A | I | Taxable | 11/01/2031 | Aug-16 | \$860,000 | SP |
| SF15A Serials | I | Taxable | Serials | Aug-16 | \$3,855,000 | SP |
| SF15A | I | Taxable | 11/01/2027 | Nov-16 | \$1,300,000 | SP |
| SF15A | I | Taxable | 11/01/2031 | Nov-16 | \$860,000 | SP |
| SF15A | I | Taxable | 11/01/2027 | May-17 | \$790,000 | SP |
| SF15A | I | Taxable | 11/01/2031 | May-17 | \$1,495,000 | SP |
| SF15A Serials | I | Taxable | Serials | May-17 | \$3,015,000 | SP |
| SF15A | I | Taxable | 11/01/2027 | Aug-17 | \$220,000 | SP |
| SF15A | I | Taxable | 11/01/2031 | Aug-17 | \$705,000 | SP |
| SF15A Serials | I | Taxable | Serials | Aug-17 | \$1,950,000 | SP |
| SF15A | | | | | <u>\$36,355,000</u> | |
| SF15B Serials | I | Taxable | Serials | Nov-15 | \$1,045,000 | SP |
| SF15B Serials | I | Taxable | Serials | Feb-16 | \$1,520,000 | SP |
| SF15B Serials | I | Taxable | Serials | May-16 | \$80,000 | SP |
| SF15B Serials | I | Taxable | Serials | Aug-16 | \$1,430,000 | SP |
| SF15B Serials | I | Taxable | Serials | Nov-16 | \$200,000 | SP |
| SF15B Serials | I | Taxable | Serials | May-17 | \$1,100,000 | SP |
| SF15B Serials | I | Taxable | Serials | Aug-17 | \$810,000 | SP |
| SF15B | | | | | <u>\$6,185,000</u> | |

Investment Information

| Issue | Investment Type | Amount | Interest Rate | Maturity Date |
|-----------------------|----------------------------|------------------------|---------------|---------------|
| SF 2001AA DSR | FEDERAL HOME LOAN BANKS | 12,000.00 | 4.13 % | 03/13/2020 |
| SF 2001AA DSR | FEDERAL HOME LOAN MTG CORP | 1,125,000.00 | 3.75 % | 03/27/2019 |
| SF 2001AA DSR | FGLMC | 1,299,237.39 | 3.50 % | 06/01/2042 |
| SF 2001AA DSR | FHLMC | 59,718.13 | 3.50 % | 08/01/2044 |
| SF 2001AA DSR | GNMA MBS | 2,152.66 | 4.50 % | 10/20/2037 |
| SF 2001AA DSR | GNMA MBS | 4,023.54 | 5.00 % | 02/20/2039 |
| SF 2001AA DSR | GNMA MBS | 139,836.26 | 4.00 % | 02/20/2041 |
| SF 2001AA DSR | GNMA MBS | 507,771.95 | 3.00 % | 07/15/2045 |
| SF 2001AA DSR | INVESTMENT AGREEMENT | 2,500,000.00 | 5.30 % | 11/01/2038 |
| SF 2001AA REVENUE | INVESTMENT AGREEMENT | 3,308,354.43 | 5.30 % | 11/01/2038 |
| SF 2001AA REVENUE TAX | INVESTMENT AGREEMENT | 7,680,326.41 | 0.00 % | 11/01/2038 |
| SF 2001AA REVENUE TAX | INVESTMENT AGREEMENT | 16,235,690.47 | 5.30 % | 11/01/2038 |
| SF 2001AA DS TAX CI | MONEY MARKET | 37,432.50 | 0.88 % | Short Term |
| SF 2001AA DSR | MONEY MARKET | 1,025,825.49 | 0.88 % | Short Term |
| SF 2001AA REVENUE | MONEY MARKET | 421,651.73 | 0.88 % | Short Term |
| SF 2001AA REVENUE TAX | MONEY MARKET | 163,496.49 | 0.88 % | Short Term |
| | | <u>\$34,522,517.45</u> | | |
| SF 2002A DSR | INVESTMENT AGREEMENT | 4,475,500.00 | 5.60 % | 11/01/2021 |
| SF 2002A REVENUE | INVESTMENT AGREEMENT | 932,544.78 | 5.10 % | 11/01/2021 |
| SF 2002A REVENUE | MONEY MARKET | 376,339.88 | 0.88 % | Short Term |
| | | <u>\$5,784,384.66</u> | | |

Investment Information

| Issue | Investment Type | Amount | Interest Rate | Maturity Date |
|----------------------|---------------------------------------|------------------------|---------------|---------------|
| SF 2002B DSR | FEDERAL HOME LOAN BANKS | 1,000.00 | 4.13 % | 03/13/2020 |
| SF 2002B DSR | FEDERAL HOME LOAN MORTGAGE CORP | 6,494,000.00 | 6.25 % | 07/15/2032 |
| SF 2002B DSR | FHLMC | 1,219.86 | 3.00 % | 11/01/2046 |
| SF 2002B DSR | GNMA MBS | 301.78 | 4.50 % | 10/20/2037 |
| SF 2002B DSR | GNMA MBS | 365.78 | 5.00 % | 02/20/2039 |
| SF 2002B REVENUE TAX | INVESTMENT AGREEMENT | 241,519.00 | 4.60 % | 11/01/2021 |
| SF 2002B REVENUE TE | INVESTMENT AGREEMENT | 1,311,777.00 | 4.60 % | 11/01/2021 |
| SF 2002B DSR | MONEY MARKET | 730.86 | 0.88 % | Short Term |
| SF 2002B REVENUE TAX | MONEY MARKET | 11,715.34 | 0.88 % | Short Term |
| SF 2002B REVENUE TE | MONEY MARKET | 383,049.14 | 0.88 % | Short Term |
| SF 2002B REVENUE TAX | US GOV | 1,006,446.02 | 1.88 % | 10/31/2017 |
| SF 2002B REVENUE TE | US GOV | 5,268,995.03 | 1.88 % | 10/31/2017 |
| | | <u>\$14,721,119.81</u> | | |
| SF 2002C DSR | FEDERAL HOME LOAN BANKS | 7,000.00 | 4.13 % | 03/13/2020 |
| SF 2002C DSR | FEDERAL HOME LOAN MTG CORP | 200,000.00 | 3.75 % | 03/27/2019 |
| SF 2002C DSR | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 2,060,000.00 | 6.63 % | 11/15/2030 |
| SF 2002C DSR | FGLMC | 1,357.28 | 3.00 % | 06/01/2046 |
| SF 2002C DSR | FGLMC | 2,327.94 | 3.00 % | 12/01/2046 |
| SF 2002C DSR | FGLMC | 7,711.38 | 2.50 % | 04/01/2046 |
| SF 2002C DSR | FHLMC | 7,356.67 | 3.00 % | 11/01/2046 |
| SF 2002C DSR | GNMA MBS | 1,207.10 | 4.50 % | 10/20/2037 |
| SF 2002C DSR | GNMA MBS | 2,194.66 | 5.00 % | 02/20/2039 |
| SF 2002C DSR | GNMA MBS | 103,803.03 | 3.00 % | 07/15/2045 |
| SF 2002C DSR | MONEY MARKET | 5,780.29 | 0.88 % | Short Term |
| SF 2002C REVENUE TAX | MONEY MARKET | 397,023.51 | 0.88 % | Short Term |
| SF 2002C REVENUE TE | MONEY MARKET | 896,472.57 | 0.88 % | Short Term |
| SF 2002C REVENUE TE | US GOV | 241,954.68 | 1.88 % | 10/31/2017 |
| | | <u>\$3,934,189.11</u> | | |

Investment Information

| Issue | Investment Type | Amount | Interest Rate | Maturity Date |
|----------------------|---------------------------------------|------------------------|---------------|---------------|
| SF 2003B DSR | FEDERAL HOME LOAN BANKS | 3,000.00 | 4.13 % | 03/13/2020 |
| SF 2003B DSR | FEDERAL HOME LOAN MTG CORP | 70,000.00 | 3.75 % | 03/27/2019 |
| SF 2003B DSR | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 757,000.00 | 6.63 % | 11/15/2030 |
| SF 2003B DSR | FGLMC | 7,170.23 | 3.00 % | 06/01/2046 |
| SF 2003B DSR | FGLMC | 12,295.82 | 3.00 % | 12/01/2046 |
| SF 2003B DSR | FGLMC | 54,140.17 | 2.50 % | 04/01/2046 |
| SF 2003B DSR | FHLMC | 45,058.13 | 3.00 % | 11/01/2046 |
| SF 2003B DSR | GNMA MBS | 563.31 | 4.50 % | 10/20/2037 |
| SF 2003B DSR | GNMA MBS | 1,097.33 | 5.00 % | 02/20/2039 |
| SF 2003B DSR | GNMA MBS | 922,678.95 | 3.00 % | 07/15/2045 |
| SF 2003B DS TAX CI | MONEY MARKET | 28,358.08 | 0.88 % | Short Term |
| SF 2003B DS TE CI | MONEY MARKET | 14,442.80 | 0.88 % | Short Term |
| SF 2003B DSR | MONEY MARKET | 37,553.59 | 0.88 % | Short Term |
| SF 2003B REVENUE TAX | MONEY MARKET | 1,021,728.02 | 0.88 % | Short Term |
| SF 2003B REVENUE TE | MONEY MARKET | 496,807.77 | 0.88 % | Short Term |
| SF 2003B REVENUE TAX | US GOV | 329,697.27 | 1.88 % | 10/31/2017 |
| SF 2003B REVENUE TE | US GOV | 2,134,969.81 | 1.88 % | 10/31/2017 |
| | | <u>\$5,936,561.28</u> | | |
| SF 2006A DSR | INVESTMENT AGREEMENT | 5,500,000.00 | 4.71 % | 11/01/2036 |
| SF 2006A REBATE | MONEY MARKET | 59,782.88 | 0.88 % | Short Term |
| SF 2006A REVENUE | MONEY MARKET | 254,034.02 | 0.88 % | Short Term |
| SF 2006A REVENUE | REPURCHASE AGREEMENT | 1,933,317.00 | 4.60 % | 11/01/2036 |
| SF 2006A REVENUE | US GOV | 4,519,793.38 | 1.88 % | 10/31/2017 |
| | | <u>\$12,266,927.28</u> | | |

Investment Information

| Issue | Investment Type | Amount | Interest Rate | Maturity Date |
|------------------|-------------------------|------------------------|---------------|---------------|
| SF 2006B REVENUE | FGLMC | 1,798,825.90 | 3.50 % | 10/01/2043 |
| SF 2006B REVENUE | FGLMC | 3,578,084.95 | 3.50 % | 02/01/2044 |
| SF 2006B DSR | FHLMC | 1,009,821.98 | 3.00 % | 11/01/2046 |
| SF 2006B REVENUE | GNMA MBS | 15,272,353.52 | 3.50 % | 04/20/2045 |
| SF 2006B DSR | INVESTMENT AGREEMENT | 3,133,250.00 | 5.56 % | 11/01/2036 |
| SF 2006B DSR | MONEY MARKET | 237,590.95 | 0.88 % | Short Term |
| SF 2006B REVENUE | MONEY MARKET | 3,088,012.77 | 0.88 % | Short Term |
| SF 2006B REVENUE | US GOV | 11,448,609.68 | 1.88 % | 10/31/2017 |
| | | <u>\$39,566,549.75</u> | | |
| SF 2007A DSR | FEDERAL HOME LOAN BANKS | 1,890,000.00 | 4.13 % | 03/13/2020 |
| SF 2007A DSR TAX | FEDERAL HOME LOAN BANKS | 1,090,000.00 | 4.13 % | 03/13/2020 |
| SF 2007A DSR | FGLMC | 165,709.61 | 3.00 % | 06/01/2046 |
| SF 2007A DSR | FGLMC | 264,335.07 | 2.50 % | 08/01/2046 |
| SF 2007A DSR | FGLMC | 284,159.89 | 3.00 % | 12/01/2046 |
| SF 2007A DSR | FGLMC | 494,706.50 | 2.50 % | 04/01/2046 |
| SF 2007A DSR TAX | FGLMC | 105,081.08 | 3.00 % | 06/01/2046 |
| SF 2007A DSR TAX | FGLMC | 170,887.08 | 2.50 % | 08/01/2046 |
| SF 2007A DSR TAX | FGLMC | 180,194.57 | 3.00 % | 12/01/2046 |
| SF 2007A DSR TAX | FGLMC | 336,690.49 | 2.50 % | 04/01/2046 |
| SF 2007A DSR | FHLMC | 401,697.51 | 3.00 % | 11/01/2046 |
| SF 2007A DSR TAX | FHLMC | 14,526.14 | 3.50 % | 08/01/2044 |
| SF 2007A DSR TAX | FHLMC | 254,460.16 | 3.00 % | 11/01/2046 |
| SF 2007A DSR | GNMA MBS | 295,417.82 | 3.00 % | 07/15/2045 |
| SF 2007A DSR | GNMA MBS | 331,570.48 | 4.50 % | 10/20/2037 |
| SF 2007A DSR | GNMA MBS | 602,800.05 | 5.00 % | 02/20/2039 |
| SF 2007A DSR TAX | GNMA MBS | 5,779.31 | 4.00 % | 12/20/2040 |
| SF 2007A DSR TAX | GNMA MBS | 78,378.55 | 4.50 % | 12/20/2043 |
| SF 2007A DSR TAX | GNMA MBS | 96,771.69 | 4.50 % | 02/20/2040 |
| SF 2007A DSR TAX | GNMA MBS | 191,245.01 | 4.50 % | 10/20/2037 |
| SF 2007A DSR TAX | GNMA MBS | 297,717.59 | 3.00 % | 07/15/2045 |
| SF 2007A DSR TAX | GNMA MBS | 347,487.89 | 5.00 % | 02/20/2039 |
| SF 2007A DSR | MONEY MARKET | 453,729.77 | 0.88 % | Short Term |
| SF 2007A DSR TAX | MONEY MARKET | 289,470.53 | 0.88 % | Short Term |
| SF 2007A REVENUE | MONEY MARKET | 2,219,028.19 | 0.88 % | Short Term |
| SF 2007A DSR | SURETY BOND | 100% of Required | | |
| SF 2007A REVENUE | US GOV | 4,001,440.76 | 1.88 % | 10/31/2017 |
| | | <u>\$14,863,285.74</u> | | |

Investment Information

| Issue | Investment Type | Amount | Interest Rate | Maturity Date |
|------------------|-------------------------|------------------------|---------------|---------------|
| SF 2007B DSR | FEDERAL HOME LOAN BANKS | 1,800,000.00 | 4.13 % | 03/13/2020 |
| SF 2007B DSR | FGLMC | 157,782.38 | 3.00 % | 06/01/2046 |
| SF 2007B DSR | FGLMC | 251,752.45 | 2.50 % | 08/01/2046 |
| SF 2007B DSR | FGLMC | 270,566.44 | 3.00 % | 12/01/2046 |
| SF 2007B DSR | FGLMC | 471,151.49 | 2.50 % | 04/01/2046 |
| SF 2007B REVENUE | FGLMC | 5,621,330.95 | 3.50 % | 10/01/2043 |
| SF 2007B REVENUE | FGLMC | 10,523,779.25 | 3.50 % | 02/01/2044 |
| SF 2007B DSR | FHLMC | 382,514.76 | 3.00 % | 11/01/2046 |
| SF 2007B DSR | GNMA MBS | 281,435.66 | 3.00 % | 07/15/2045 |
| SF 2007B DSR | GNMA MBS | 315,676.98 | 4.50 % | 10/20/2037 |
| SF 2007B DSR | GNMA MBS | 574,269.47 | 5.00 % | 02/20/2039 |
| SF 2007B DSR TAX | GNMA MBS | 11,819.71 | 4.00 % | 12/20/2040 |
| SF 2007B REVENUE | GNMA MBS | 7,636,176.76 | 3.50 % | 04/20/2045 |
| SF 2007B DSR | MONEY MARKET | 432,105.55 | 0.88 % | Short Term |
| SF 2007B DSR TAX | MONEY MARKET | 7,798.24 | 0.88 % | Short Term |
| SF 2007B REVENUE | MONEY MARKET | 3,466,049.93 | 0.88 % | Short Term |
| | | <u>\$32,204,210.02</u> | | |

Investment Information

| Issue | Investment Type | Amount | Interest Rate | Maturity Date |
|----------------------|-------------------------|------------------------|---------------|---------------|
| SF 2008A DSR TAX | FEDERAL HOME LOAN BANKS | 2,560,000.00 | 4.13 % | 03/13/2020 |
| SF 2008A DSR | FGLMC | 130,838.14 | 3.00 % | 06/01/2046 |
| SF 2008A DSR | FGLMC | 204,288.89 | 2.50 % | 08/01/2046 |
| SF 2008A DSR | FGLMC | 224,362.33 | 3.00 % | 12/01/2046 |
| SF 2008A DSR | FGLMC | 264,900.73 | 2.50 % | 04/01/2046 |
| SF 2008A DSR TAX | FGLMC | 207,408.43 | 3.00 % | 06/01/2046 |
| SF 2008A DSR TAX | FGLMC | 319,478.72 | 2.50 % | 08/01/2046 |
| SF 2008A DSR TAX | FGLMC | 355,664.23 | 3.00 % | 12/01/2046 |
| SF 2008A DSR TAX | FGLMC | 1,432,363.77 | 2.50 % | 04/01/2046 |
| SF 2008A REVENUE TAX | FGLMC | 4,609,491.38 | 3.50 % | 10/01/2043 |
| SF 2008A REVENUE TAX | FGLMC | 8,839,974.58 | 3.50 % | 02/01/2044 |
| SF 2008A DSR | FHLMC | 320,640.16 | 3.00 % | 11/01/2046 |
| SF 2008A DSR TAX | FHLMC | 459,516.26 | 3.00 % | 11/01/2046 |
| SF 2008A DSR TAX | FHLMC | 573,745.91 | 3.50 % | 08/01/2044 |
| SF 2008A DSR | GNMA MBS | 1,434.06 | 3.00 % | 07/15/2045 |
| SF 2008A DSR | GNMA MBS | 2,926.21 | 5.00 % | 02/20/2039 |
| SF 2008A DSR | GNMA MBS | 375,649.78 | 4.50 % | 10/20/2037 |
| SF 2008A DSR TAX | GNMA MBS | 58,443.80 | 4.50 % | 10/20/2037 |
| SF 2008A DSR TAX | GNMA MBS | 101,550.20 | 7.00 % | 04/20/2039 |
| SF 2008A DSR TAX | GNMA MBS | 106,075.25 | 5.00 % | 02/20/2039 |
| SF 2008A DSR TAX | GNMA MBS | 295,517.86 | 7.00 % | 01/20/2039 |
| SF 2008A DSR TAX | GNMA MBS | 388,380.55 | 4.00 % | 12/20/2040 |
| SF 2008A DSR TAX | GNMA MBS | 428,094.84 | 4.00 % | 02/20/2041 |
| SF 2008A DSR TAX | GNMA MBS | 541,010.84 | 6.00 % | 03/20/2039 |
| SF 2008A DSR TAX | GNMA MBS | 1,261,479.14 | 3.00 % | 07/15/2045 |
| SF 2008A DSR TAX | GNMA MBS | 1,686,876.30 | 4.50 % | 12/20/2043 |
| SF 2008A REVENUE TAX | INVESTMENT AGREEMENT | 4,653,331.89 | 4.27 % | 05/01/2038 |
| SF 2008A DS TAX CI | MONEY MARKET | 42,043.84 | 0.88 % | Short Term |
| SF 2008A DS TE CI | MONEY MARKET | 57,039.69 | 0.88 % | Short Term |
| SF 2008A DSR | MONEY MARKET | 354,122.06 | 0.88 % | Short Term |
| SF 2008A DSR TAX | MONEY MARKET | 505,668.37 | 0.88 % | Short Term |
| SF 2008A REVENUE TAX | MONEY MARKET | 3,753,256.37 | 0.88 % | Short Term |
| SF 2008A REVENUE TAX | US GOV | 13,866,469.03 | 1.88 % | 10/31/2017 |
| | | <u>\$48,982,043.61</u> | | |

Investment Information

| Issue | Investment Type | Amount | Interest Rate | Maturity Date |
|------------------|---------------------------------------|------------------------|---------------|---------------|
| SF 2012A DSR | FEDERAL HOME LOAN BANKS | 2,144,000.00 | 4.13 % | 03/13/2020 |
| SF 2012A DSR | FEDERAL HOME LOAN MORTGAGE CORP | 955,000.00 | 6.25 % | 07/15/2032 |
| SF 2012A REVENUE | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3,000,000.00 | 6.63 % | 11/15/2030 |
| SF 2012A DSR | GNMA MBS | 482.84 | 4.50 % | 10/20/2037 |
| SF 2012A DSR | GNMA MBS | 680,710.49 | 5.00 % | 02/20/2039 |
| SF 2012A DSR | GNMA MBS | 898,050.10 | 3.00 % | 07/15/2045 |
| SF 2012A DSR | MONEY MARKET | 936,478.20 | 0.88 % | Short Term |
| SF 2012A REVENUE | MONEY MARKET | 3,864,110.19 | 0.88 % | Short Term |
| SF 2012A REVENUE | US GOV | 534,657.61 | 1.88 % | 10/31/2017 |
| | | <u>\$13,013,489.43</u> | | |
| SF 2013B DSR | FEDERAL HOME LOAN BANKS | 16,000.00 | 4.13 % | 03/13/2020 |
| SF 2013B DSR | FEDERAL HOME LOAN MTG CORP | 3,625,000.00 | 3.75 % | 03/27/2019 |
| SF 2013B DSR | GNMA MBS | 2,330.35 | 3.00 % | 07/15/2045 |
| SF 2013B DSR | GNMA MBS | 2,856.81 | 4.50 % | 10/20/2037 |
| SF 2013B DSR | GNMA MBS | 4,755.10 | 5.00 % | 02/20/2039 |
| SF 2013B DSR | MONEY MARKET | 19,141.65 | 0.88 % | Short Term |
| SF 2013B REVENUE | MONEY MARKET | 1,740,242.81 | 0.88 % | Short Term |
| SF 2013B REVENUE | US GOV | 1,246,966.73 | 1.88 % | 10/31/2017 |
| | | <u>\$6,657,293.45</u> | | |
| SF 2014A DSR | GNMA MBS | 152,109.69 | 3.00 % | 07/15/2045 |
| SF 2014A DSR | GNMA MBS | 310,379.84 | 5.00 % | 02/20/2039 |
| SF 2014A DSR | GNMA MBS | 386,916.05 | 4.50 % | 10/20/2037 |
| SF 2014A DSR | MONEY MARKET | 1,919,907.66 | 0.88 % | Short Term |
| SF 2014A Revenue | MONEY MARKET | 1,486,793.72 | 0.88 % | Short Term |
| | | <u>\$4,256,106.96</u> | | |
| SF 2015A DSR | FEDERAL HOME LOAN MORTGAGE CORP | 4,355,000.00 | 6.25 % | 07/15/2032 |
| SF 2015A DSR | GNMA MBS | 537,605.25 | 3.00 % | 07/15/2045 |
| SF 2015A DSR | MONEY MARKET | 88,782.36 | 0.88 % | Short Term |
| SF 2015A REVENUE | MONEY MARKET | 3,136,501.63 | 0.88 % | Short Term |
| | | <u>\$8,117,889.24</u> | | |
| SF 2015B DSR | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 1,275,000.00 | 6.63 % | 11/15/2030 |
| SF 2015B REVENUE | MONEY MARKET | 813,016.56 | 0.88 % | Short Term |
| | | <u>\$2,088,016.56</u> | | |

Investment Information

| Issue | Investment Type | Amount | Interest Rate | Maturity Date |
|---------------------|---------------------------------|------------------------|---------------|---------------|
| SF 2017A REVENUE | MONEY MARKET | 46,011.68 | 0.88 % | 11/15/2030 |
| SF 2017A COI | MONEY MARKET | 126,054.03 | 0.88 % | Short Term |
| | | <u>\$172,065.71</u> | | |
| SF 2017B DSR | FEDERAL HOME LOAN BANKS | 322,000.00 | 4.13 % | 3/13/2020 |
| SF 2017B DSR | FEDERAL HOME LOAN MORTGAGE CORP | 465,081.49 | 2.50 % | 4/1/2046 |
| SF 2017B DSR | FEDERAL HOME LOAN MORTGAGE CORP | 291,445.57 | 2.50 % | 8/1/2046 |
| SF 2017B DSR | FEDERAL HOME LOAN MORTGAGE CORP | 273,996.64 | 3.00 % | 12/1/2046 |
| SF 2017B DSR | GNMA MBS | 127,053.10 | 4.00 % | 2/20/2041 |
| SF 2017B DSR | GNMA MBS | 56,512.44 | 4.50 % | 10/20/2041 |
| SF 2017B DSR | MONEY MARKET | 29,175.52 | 0.88 % | Short Term |
| SF 2017B REVENUE | MONEY MARKET | 1,243.42 | 0.88 % | Short Term |
| | | <u>\$1,566,508.18</u> | | |
| SFMB SURPLUS ASSETS | FEDERAL HOME LOAN BANKS | 1,620,000.00 | 4.13 % | 03/13/2020 |
| SFMB SURPLUS ASSETS | FGLMC | 159,782.66 | 3.00 % | 06/01/2046 |
| SFMB SURPLUS ASSETS | FHLMC | 222,039.02 | 3.00 % | 11/01/2046 |
| SFMB SURPLUS ASSETS | FHLMC | 338,841.97 | 3.50 % | 08/01/2044 |
| SFMB SURPLUS ASSETS | GNMA MBS | 288,255.67 | 4.50 % | 10/20/2037 |
| SFMB SURPLUS ASSETS | GNMA MBS | 692,095.28 | 4.50 % | 12/20/2043 |
| SFMB SURPLUS ASSETS | GNMA MBS | 1,020,681.66 | 5.00 % | 02/20/2039 |
| SFMB SURPLUS ASSETS | GNMA MBS | 1,021,087.04 | 6.50 % | 04/20/2039 |
| SFMB SURPLUS ASSETS | GNMA MBS | 1,728,527.47 | 3.00 % | 07/15/2045 |
| SFMB SURPLUS ASSETS | MONEY MARKET | 3,008,239.46 | 0.88 % | Short Term |
| SFMB SURPLUS ASSETS | US GOV | 255,000.00 | 0.00 % | 02/15/2031 |
| | | <u>\$10,354,550.23</u> | | |

Investment Information

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

| Investment Type | Amount |
|---------------------------------------|-------------------------|
| FEDERAL HOME LOAN BANKS | \$11,465,000.00 |
| FEDERAL HOME LOAN MORTGAGE CORP | \$12,834,523.70 |
| FEDERAL HOME LOAN MTG CORP | \$5,020,000.00 |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | \$7,092,000.00 |
| FGLMC | \$42,807,832.17 |
| FHLMC | \$4,091,156.66 |
| GNMA MBS | \$41,182,744.85 |
| INVESTMENT AGREEMENT | \$49,972,293.98 |
| MONEY MARKET | \$37,753,840.11 |
| REPURCHASE AGREEMENT | \$1,933,317.00 |
| SURETY BOND | 100% of Required |
| US GOV | \$44,855,000.00 |
| | <u>\$259,007,708.47</u> |

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